



Vanguard[®]

Annual Report | December 31, 2018

Vanguard Total Bond Market Index Fund

See the inside front cover for important information about access to your fund's annual and semiannual shareholder reports.

Important information about access to shareholder reports

Beginning on January 1, 2021, as permitted by regulations adopted by the Securities and Exchange Commission, paper copies of your fund’s annual and semiannual shareholder reports will no longer be sent to you by mail, unless you specifically request them. Instead, you will be notified by mail each time a report is posted on the website and will be provided with a link to access the report.

If you have already elected to receive shareholder reports electronically, you will not be affected by this change and do not need to take any action. You may elect to receive shareholder reports and other communications from the fund electronically by contacting your financial intermediary (such as a broker-dealer or bank) or, if you invest directly with the fund, by calling Vanguard at one of the phone numbers on the back cover of this report or by logging on to vanguard.com.

You may elect to receive paper copies of all future shareholder reports free of charge. If you invest through a financial intermediary, you can contact the intermediary to request that you continue to receive paper copies. If you invest directly with the fund, you can call Vanguard at one of the phone numbers on the back cover of this report or log on to vanguard.com. Your election to receive paper copies will apply to all the funds you hold through an intermediary or directly with Vanguard.

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

A Note From Our CEO



Tim Buckley
Chairman and Chief Executive Officer

Dear Shareholder,

Over the years, I've found that prudent investors exhibit a common trait: discipline. No matter how the markets move or what new investing fad hits the headlines, those who stay focused on their goals and tune out the noise are set up for long-term success.

The prime gateway to investing is saving, and you don't usually become a saver without a healthy dose of discipline. Savers make the decision to sock away part of their income, which means spending less and delaying gratification, no matter how difficult that may be.

Of course, disciplined investing extends beyond diligent saving. The financial markets, in the short term especially, are unpredictable; I have yet to meet the investor who can time them perfectly. It takes discipline to resist the urge to go all-in when markets are frothy or to retreat when things look bleak.

Staying put with your investments is one strategy for handling volatility. Another, rebalancing, requires even more discipline because it means steering your money away from strong performers and toward poorer performers.

Patience—a form of discipline—is also the friend of long-term investors. Higher returns are the potential reward for weathering the market's turbulence and uncertainty.

It's important to be prepared for that turbulence, whenever it appears. Don't panic. Don't chase returns or look for answers outside the asset classes you trust. And be sure to rebalance periodically, even when there's turmoil.

Whether you're a master of self-control, get a boost from technology, or work with a professional advisor, know that discipline is necessary to get the most out of your investment portfolio. And know that Vanguard is with you for the entire ride.

Thank you for your continued loyalty.

Sincerely,

A handwritten signature in black ink, appearing to read "Mortimer J. Buckley". The signature is fluid and cursive, with a long, sweeping tail on the final letter.

Mortimer J. Buckley
Chairman and Chief Executive Officer
January 17, 2019

Your Fund's Performance at a Glance

- For the 12 months ended December 31, 2018, Vanguard Total Bond Market Index Fund returned -0.13% for Investor Shares. The fund's performance was in line with the -0.08% return of its benchmark index.
- Despite a solid macroeconomic backdrop throughout the year, the markets experienced bouts of volatility. Investors grew skittish at times because of developments including an escalation in U.S. trade tensions, with China in particular; rising interest rates; and the pace of growth at home and abroad.
- Treasuries, which account for over 40% of the fund's assets, returned 0.9%. Mortgage-backed securities performed a little better. With investors turning more cautious, corporate bonds fared worse, returning -2.5%. Bonds issued by financial institutions held up better than those of utilities and industrial companies.
- Please note that in November, Vanguard lowered the investment minimum for your fund's Admiral Shares from \$10,000 to \$3,000.

Market Barometer

	Average Annual Total Returns Periods Ended December 31, 2018		
	One Year	Three Years	Five Years
Stocks			
Russell 1000 Index (Large-caps)	-4.78%	9.09%	8.21%
Russell 2000 Index (Small-caps)	-11.01	7.36	4.41
Russell 3000 Index (Broad U.S. market)	-5.24	8.97	7.91
FTSE All-World ex US Index (International)	-14.13	4.58	1.05
Bonds			
Bloomberg Barclays U.S. Aggregate Bond Index (Broad taxable market)	0.01%	2.06%	2.52%
Bloomberg Barclays Municipal Bond Index (Broad tax-exempt market)	1.28	2.30	3.82
FTSE Three-Month U.S. Treasury Bill Index	1.86	0.98	0.59
CPI			
Consumer Price Index	1.91%	2.03%	1.51%

About Your Fund's Expenses

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

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

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

- **Based on actual fund return.** This section helps you to estimate the actual expenses that you paid over the period. The "Ending Account Value" shown is derived from the fund's actual return, and the third column shows the dollar amount that would have been paid by an investor who started with \$1,000 in the fund. You may use the information here, together with the amount you invested, to estimate the expenses that you paid over the period.

To do so, simply divide your account value by \$1,000 (for example, an \$8,600 account value divided by \$1,000 = 8.6), then multiply the result by the number given for your fund under the heading "Expenses Paid During Period."

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

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

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

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

Six Months Ended December 31, 2018

	Beginning Account Value 6/30/2018	Ending Account Value 12/31/2018	Expenses Paid During Period
Total Bond Market Index Fund			
Based on Actual Fund Return			
Investor Shares	\$1,000.00	\$1,015.93	\$0.76
ETF Shares	1,000.00	1,016.85	0.10
Admiral™ Shares	1,000.00	1,016.43	0.25
Institutional Shares	1,000.00	1,016.53	0.15
Institutional Plus Shares	1,000.00	1,016.54	0.15
Institutional Select Shares	1,000.00	1,016.64	0.05
Based on Hypothetical 5% Yearly Return			
Investor Shares	\$1,000.00	\$1,024.45	\$0.77
ETF Shares	1,000.00	1,025.10	0.10
Admiral Shares	1,000.00	1,024.95	0.26
Institutional Shares	1,000.00	1,025.05	0.15
Institutional Plus Shares	1,000.00	1,025.05	0.15
Institutional Select Shares	1,000.00	1,025.16	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, 0.02% for ETF Shares, 0.05% for Admiral Shares, 0.03% for Institutional Shares, 0.03% for Institutional Plus Shares, and 0.01% for Institutional Select Shares. The dollar amounts shown as "Expenses Paid" are equal to the annualized expense ratio multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period, then divided by the number of days in the most recent 12-month period (184/365).

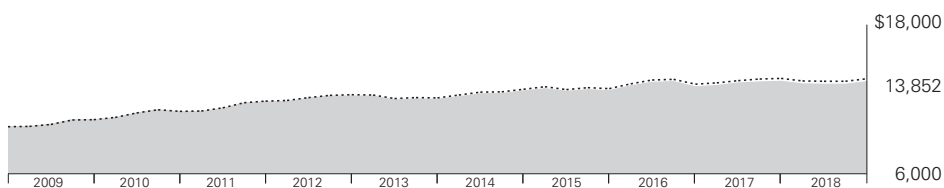
Total Bond Market Index Fund

Performance Summary

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

Cumulative Performance: December 31, 2008, Through December 31, 2018

Initial Investment of \$10,000



	Average Annual Total Returns Periods Ended December 31, 2018			Final Value of a \$10,000 Investment
	One Year	Five Years	Ten Years	
Total Bond Market Index Fund Investor Shares	-0.13%	2.35%	3.31%	\$13,852
Spliced Bloomberg Barclays U.S. Aggregate Float Adjusted Index	-0.08	2.50	3.49	14,095

Spliced Bloomberg Barclays U.S. Aggregate Float Adjusted Index: Bloomberg Barclays U.S. Aggregate Bond Index through December 31, 2009; Bloomberg Barclays U.S. Aggregate Float Adjusted Index thereafter.

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Total Bond Market Index Fund ETF Shares Net Asset Value	-0.04%	2.47%	3.42%	\$13,994
Spliced Bloomberg Barclays U.S. Aggregate Float Adjusted Index	-0.08	2.50	3.49	14,095

See Financial Highlights for dividend and capital gains information.

Total Bond Market Index Fund

	Average Annual Total Returns Periods Ended December 31, 2018			Final Value of a \$10,000 Investment
	One Year	Five Years	Ten Years	
Total Bond Market Index Fund Admiral Shares	-0.03%	2.46%	3.42%	\$14,002
Spliced Bloomberg Barclays U.S. Aggregate Float Adjusted Index	-0.08	2.50	3.49	14,095

	Average Annual Total Returns Periods Ended December 31, 2018			Final Value of a \$5,000,000 Investment
	One Year	Five Years	Ten Years	
Total Bond Market Index Fund Institutional Shares	-0.01%	2.47%	3.45%	\$7,015,982
Spliced Bloomberg Barclays U.S. Aggregate Float Adjusted Index	-0.08	2.50	3.49	7,047,294

	Average Annual Total Returns Periods Ended December 31, 2018			Final Value of a \$100,000,000 Investment
	One Year	Five Years	Ten Years	
Total Bond Market Index Fund Institutional Plus Shares	-0.01%	2.48%	3.46%	\$140,492,060
Spliced Bloomberg Barclays U.S. Aggregate Float Adjusted Index	-0.08	2.50	3.49	140,945,880

The creation of the Institutional Plus Shares occurred on February 5, 2010, when Vanguard Total Bond Market Index Fund acquired the net assets of Vanguard Institutional Total Bond Market Index Fund. For the periods ended December 31, 2018, the returns and other data shown in the table above reflect a blend of historical performance of the fund's Institutional Shares prior to February 5, 2010, and of the Institutional Plus Shares from then on.

	Average Annual Total Returns Periods Ended December 31, 2018		Final Value of a \$3,000,000,000 Investment
	One Year	Since Inception (6/24/2016)	
Total Bond Market Index Fund Institutional Select Shares	0.01%	0.53%	\$3,039,983,400
Bloomberg Barclays U.S. Aggregate Float Adjusted Index	-0.08	0.56	3,042,477,300

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

Total Bond Market Index Fund

Cumulative Returns of ETF Shares: December 31, 2008, Through December 31, 2018

	One Year	Five Years	Ten Years
Total Bond Market Index Fund ETF Shares Market Price	-0.08%	12.86%	36.22%
Total Bond Market Index Fund ETF Shares Net Asset Value	-0.04	13.00	39.94
Spliced Bloomberg Barclays U.S. Aggregate Float Adjusted Index	-0.08	13.12	40.95

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

Sector Diversification

As of December 31, 2018

Asset-Backed	0.4%
Commercial Mortgage-Backed	1.9
Finance	8.7
Foreign	5.2
Government Mortgage-Backed	22.1
Industrial	16.0
Treasury/Agency	43.3
Utilities	1.9
Other	0.5

The table reflects the fund's market exposure. Any holdings in short-term reserves are excluded. The agency and mortgage-backed securities sectors may include issues from government-sponsored enterprises; such issues are generally not backed by the full faith and credit of the U.S. government.

Financial Statements

Statement of Net Assets—Investments Summary

As of December 31, 2018

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

The fund reports a complete list of its holdings in regulatory filings four times in each fiscal year, at the quarter-ends. For the second and fourth fiscal quarters, the complete listing of the fund's holdings is available electronically on vanguard.com and on the Securities and Exchange Commission's website (sec.gov), or you can have it mailed to you without charge by calling 800-662-7447. For the first and third fiscal quarters, the fund files the lists with the SEC on Form N-Q. Shareholders can look up the fund's Forms N-Q on the SEC's website.

	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	2.125%	5/15/25	975,222	949,164	0.5%
	United States Treasury Note/Bond	2.875%	8/15/28	915,238	929,680	0.5%
1	United States Treasury Note/Bond	2.625%	11/15/20	853,684	855,152	0.4%
	United States Treasury Note/Bond	2.125%	12/31/22	867,125	854,933	0.4%
	United States Treasury Note/Bond	1.375%	2/15/20	858,024	846,226	0.4%
	United States Treasury Note/Bond	1.750%	5/15/23	827,153	801,437	0.4%
	United States Treasury Note/Bond	1.625%	3/15/20	796,130	787,301	0.4%
	United States Treasury Note/Bond	2.250%	11/15/27	813,084	785,642	0.4%
	United States Treasury Note/Bond	2.875%	11/15/21	771,193	779,746	0.4%
	United States Treasury Note/Bond	2.875%	5/15/28	755,131	767,047	0.4%
	United States Treasury Note/Bond	1.750%	2/28/22	781,447	764,474	0.4%
	United States Treasury Note/Bond	2.250%	11/15/25	772,537	755,634	0.4%
	United States Treasury Note/Bond	2.750%	8/15/21	741,294	746,394	0.4%
	United States Treasury Note/Bond	2.250%	2/15/27	748,740	727,213	0.4%
	United States Treasury Note/Bond	2.000%	11/30/22	722,075	709,099	0.3%
	United States Treasury Note/Bond	2.500%	5/15/46	776,992	702,937	0.3%
	United States Treasury Note/Bond	1.250%	3/31/21	709,298	690,459	0.3%
	United States Treasury Note/Bond	1.625%	5/15/26	716,160	668,936	0.3%
	United States Treasury Note/Bond	2.500%	5/15/24	657,918	656,892	0.3%
	United States Treasury Note/Bond	3.125%	11/15/28	623,793	647,379	0.3%
	United States Treasury Note/Bond	2.750%	8/31/23	640,016	647,216	0.3%
	United States Treasury Note/Bond	2.000%	8/15/25	670,570	646,577	0.3%
	United States Treasury Note/Bond	2.125%	2/29/24	653,624	641,166	0.3%
	United States Treasury Note/Bond	2.875%	11/15/46	656,620	640,205	0.3%
	United States Treasury Note/Bond	2.000%	1/15/21	641,473	635,058	0.3%
	United States Treasury Note/Bond	1.625%	2/15/26	678,000	634,778	0.3%
	United States Treasury Note/Bond	2.750%	11/15/42	647,150	619,646	0.3%
	United States Treasury Note/Bond	2.250%	11/15/24	616,889	606,476	0.3%
	United States Treasury Note/Bond	2.750%	2/15/28	597,871	601,141	0.3%
	United States Treasury Note/Bond	3.000%	2/15/48	600,541	599,226	0.3%
	United States Treasury Note/Bond	2.125%	11/30/24	610,580	596,079	0.3%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
United States Treasury Note/Bond	1.500%	8/15/20	603,474	593,480	0.3%
United States Treasury Note/Bond	1.125%	9/30/21	596,186	574,950	0.3%
United States Treasury Note/Bond	1.750%	11/15/20	570,670	562,732	0.3%
United States Treasury Note/Bond	1.500%	8/15/26	607,414	560,339	0.3%
United States Treasury Note/Bond	3.000%	5/15/45	559,279	559,452	0.3%
United States Treasury Note/Bond	3.125%	5/15/48	543,609	556,009	0.3%
United States Treasury Note/Bond	2.750%	9/15/21	546,412	550,253	0.3%
United States Treasury Note/Bond	1.250%	1/31/20	553,500	545,458	0.3%
United States Treasury Note/Bond	1.125%	7/31/21	554,910	536,182	0.3%
United States Treasury Note/Bond	2.625%	5/15/21	524,973	526,611	0.3%
United States Treasury Note/Bond	1.875%	2/28/22	531,386	521,837	0.3%
United States Treasury Note/Bond	2.500%	3/31/23	520,701	520,701	0.3%
United States Treasury Note/Bond	1.875%	7/31/22	530,907	519,960	0.2%
United States Treasury Note/Bond	3.000%	8/15/48	518,899	518,333	0.2%
United States Treasury Note/Bond	3.500%	5/15/20	501,005	507,112	0.2%
United States Treasury Note/Bond	2.125%	9/30/24	515,058	503,387	0.2%
United States Treasury Note/Bond	2.375%	3/15/21	503,983	502,642	0.2%
United States Treasury Note/Bond	1.250%	10/31/21	514,864	497,729	0.2%
¹ United States Treasury Note/Bond	2.750%	8/15/42	515,324	493,825	0.2%
¹ United States Treasury Note/Bond	1.125%–8.750%	8/15/19–11/15/48	51,796,168	52,135,731	25.6%
				84,580,036	41.5%
Agency Bonds and Notes					
² Federal Home Loan Mortgage Corp.	1.125%–6.750%	1/17/20–7/15/32	724,526	756,824	0.4%
² Federal National Mortgage Assn.	1.250%–7.250%	1/21/20–7/15/37	924,823	951,809	0.4%
³ Agency Bonds and Notes—Other †				1,228,490	0.6%
				2,937,123	1.4%
Conventional Mortgage-Backed Securities					
^{2,4,5} Fannie Mae Pool	2.000%–9.500%	1/1/19–2/1/49	18,680,541	18,875,107	9.2%
^{2,4,5} Freddie Mac Gold Pool	2.000%–10.000%	0/0/0–1/1/49	12,052,757	12,152,997	6.0%
^{2,4} Freddie Mac Non Gold Pool	9.500%	3/1/20	1	1	0.0%
^{4,5} Ginnie Mae I Pool	3.000%–10.500%	4/15/19–1/1/49	1,202,583	1,242,657	0.6%
^{4,5} Ginnie Mae II Pool	2.500%–8.500%	12/20/20–1/1/49	12,828,055	13,020,777	6.4%
				45,291,539	22.2%
Nonconventional Mortgage-Backed Securities					
^{2,4} Fannie Mae Pool	2.130%–4.810%	11/1/32–12/1/43	94,215	97,006	0.1%
^{2,4} Freddie Mac Non Gold Pool	2.407%–4.909%	4/1/33–11/1/43	26,357	27,364	0.0%
⁴ Ginnie Mae II Pool	3.125%–4.250%	6/20/29–1/20/44	32,463	33,381	0.0%
				157,751	0.1%
Total U.S. Government and Agency Obligations (Cost \$134,506,789)				132,966,449	65.2%
^{3,6} Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$5,508,915) †				5,435,914	2.6%

Total Bond Market Index Fund

	Market Value* (\$000)	Percentage of Net Assets		
Corporate Bonds				
Finance				
⁶ Banking †	12,526,888	6.1%		
⁶ Brokerage †	505,874	0.3%		
Finance Companies †	515,688	0.3%		
⁶ Insurance †	2,533,498	1.2%		
Other Finance †	17,620	0.0%		
Real Estate Investment Trusts †	1,376,669	0.7%		
	17,476,237	8.6%		
Industrial				
⁶ Basic Industry †	1,617,915	0.8%		
⁶ Capital Goods †	2,766,946	1.3%		
⁶ Communication †	4,869,422	2.4%		
⁶ Consumer Cyclical †	3,846,761	1.9%		
⁶ Consumer Noncyclical †	8,608,662	4.2%		
⁶ Energy †	4,867,915	2.4%		
⁶ Other Industrial †	188,871	0.1%		
⁶ Technology †	4,260,714	2.1%		
Transportation †	1,281,764	0.6%		
	32,308,970	15.8%		
Utilities				
⁶ Electric †	3,522,069	1.7%		
⁶ Natural Gas †	299,323	0.2%		
Other Utility †	64,034	0.0%		
	3,885,426	1.9%		
³ Total Corporate Bonds (Cost \$54,983,190)	53,670,633	26.3%		
⁶ Sovereign Bonds (Cost \$9,325,253) †	9,198,706	4.5%		
Taxable Municipal Bonds (Cost \$1,273,728) †	1,378,758	0.7%		
	Coupon	Shares		
Temporary Cash Investment				
Money Market Fund				
⁷ Vanguard Market Liquidity Fund (Cost \$2,431,854)	2.530%	24,320,089	2,432,009	1.2%
Total Investments (Cost \$208,029,729)			205,082,469	100.5%

Total Bond Market Index Fund

	Amount (\$000)	Percentage of Net Assets
Other Assets and Liabilities		
Other Assets		
Investment in Vanguard	10,502	
Receivables for Investment Securities Sold	459,069	
Receivables for Accrued Income	1,318,985	
Receivables for Capital Shares Issued	342,260	
Other Assets	500	
Total Other Assets	2,131,316	1.1%
Liabilities		
Payables for Investment Securities Purchased	(2,660,734)	
Payables for Capital Shares Redeemed	(445,528)	
Payables for Distributions	(28,765)	
Payables to Vanguard	(63,441)	
Other Liabilities	(8,733)	
Total Liabilities	(3,207,201)	(1.6%)
Net Assets	204,006,584	100.0%

At December 31, 2018, net assets consisted of:

	Amount (\$000)
Paid-in Capital	207,576,776
Total Distributable Earnings (Loss)	(3,570,192)
Net Assets	204,006,584

Investor Shares—Net Assets

Applicable to 406,696,651 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	4,250,132
Net Asset Value Per Share—Investor Shares	\$10.45

ETF Shares—Net Assets

Applicable to 461,423,018 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	36,528,084
Net Asset Value Per Share—ETF Shares	\$79.16

Admiral Shares—Net Assets

Applicable to 8,447,589,387 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	88,280,576
Net Asset Value Per Share—Admiral Shares	\$10.45

Institutional Shares—Net Assets

Applicable to 3,897,247,578 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	40,727,800
Net Asset Value Per Share—Institutional Shares	\$10.45

Total Bond Market Index Fund

	Amount (\$000)
Institutional Plus Shares—Net Assets	
Applicable to 1,856,286,831 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	19,398,926
Net Asset Value Per Share—Institutional Plus Shares	\$10.45
Institutional Select Shares—Net Assets	
Applicable to 1,418,229,655 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	14,821,066
Net Asset Value Per Share—Institutional Select Shares	\$10.45

• 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 \$1,786,000 have been segregated as collateral for certain open To Be Announced (TBA) transactions.

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

3 Certain of the fund's securities are valued using significant unobservable inputs.

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

5 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of December 31, 2018.

6 Certain of the fund's securities are exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2018, the aggregate value of these securities was \$1,280,195,000, representing 0.6% of net assets.

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

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

Statement of Operations

	Year Ended December 31, 2018
	(\$'000)
Investment Income	
Income	
Interest ¹	5,610,114
Total Income	5,610,114
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	6,089
Management and Administrative—Investor Shares	5,876
Management and Administrative—ETF Shares	9,217
Management and Administrative—Admiral Shares	32,922
Management and Administrative—Institutional Shares	11,180
Management and Administrative—Institutional Plus Shares	4,900
Management and Administrative—Institutional Select Shares	874
Marketing and Distribution—Investor Shares	928
Marketing and Distribution—ETF Shares	1,488
Marketing and Distribution—Admiral Shares	5,847
Marketing and Distribution—Institutional Shares	1,061
Marketing and Distribution—Institutional Plus Shares	241
Marketing and Distribution—Institutional Select Shares	1
Custodian Fees	469
Auditing Fees	53
Shareholders' Reports—Investor Shares	77
Shareholders' Reports—ETF Shares	799
Shareholders' Reports—Admiral Shares	476
Shareholders' Reports—Institutional Shares	315
Shareholders' Reports—Institutional Plus Shares	70
Shareholders' Reports—Institutional Select Shares	2
Trustees' Fees and Expenses	128
Total Expenses	83,013
Net Investment Income	5,527,101
Realized Net Gain (Loss) on Investment Securities Sold^{1,2}	(601,872)
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	(4,895,191)
Net Increase (Decrease) in Net Assets Resulting from Operations	30,038

¹ Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$59,526,000, (\$263,000), and (\$99,000), respectively. Purchases and sales are for temporary cash investment purposes.

² Includes \$13,790,000 of net gain (loss) resulting from in-kind redemptions; such gain (loss) is not taxable to the fund.

Statement of Changes in Net Assets

	Year Ended December 31,	
	2018 (\$000)	2017 (\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	5,527,101	4,635,787
Realized Net Gain (Loss)	(601,872)	319,318
Change in Unrealized Appreciation (Depreciation)	(4,895,191)	1,487,063
Net Increase (Decrease) in Net Assets Resulting from Operations	30,038	6,442,168
Distributions		
Net Investment Income		
Investor Shares	(125,655)	(136,467)
ETF Shares	(1,016,260)	(867,362)
Admiral Shares	(2,345,887)	(1,949,232)
Institutional Shares	(1,112,166)	(930,195)
Institutional Plus Shares	(548,458)	(535,236)
Institutional Select Shares	(378,061)	(213,518)
Realized Capital Gain ¹		
Investor Shares	(1,185)	(2,350)
ETF Shares	(8,845)	(16,877)
Admiral Shares	(19,982)	(37,589)
Institutional Shares	(9,396)	(17,718)
Institutional Plus Shares	(4,829)	(8,878)
Institutional Select Shares	(3,066)	(5,451)
Total Distributions	(5,573,790)	(4,720,873)
Capital Share Transactions		
Investor Shares	(767,351)	(862,500)
ETF Shares	334,647	5,481,982
Admiral Shares	7,770,849	9,524,616
Institutional Shares	2,739,331	4,588,226
Institutional Plus Shares	473,626	(2,935,783)
Institutional Select Shares	3,127,416	6,538,787
Net Increase (Decrease) from Capital Share Transactions	13,678,518	22,335,328
Total Increase (Decrease)	8,134,766	24,056,623
Net Assets		
Beginning of Period	195,871,818	171,815,195
End of Period	204,006,584	195,871,818

¹ Includes fiscal 2018 and 2017 short-term gain distributions totaling \$0 and \$0, respectively. Short-term gain distributions are treated as ordinary income dividends for tax purposes.

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2018	2017	2016	2015	2014
Net Asset Value, Beginning of Period	\$10.75	\$10.65	\$10.64	\$10.87	\$10.56
Investment Operations					
Net Investment Income	.279 ¹	.260 ¹	.254	.253	.264
Net Realized and Unrealized Gain (Loss) on Investments	(.296)	.105	.015	(.219)	.339
Total from Investment Operations	(.017)	.365	.269	.034	.603
Distributions					
Dividends from Net Investment Income	(.280)	(.260)	(.254)	(.254)	(.264)
Distributions from Realized Capital Gains	(.003)	(.005)	(.005)	(.010)	(.029)
Total Distributions	(.283)	(.265)	(.259)	(.264)	(.293)
Net Asset Value, End of Period	\$10.45	\$10.75	\$10.65	\$10.64	\$10.87
Total Return²	-0.13%	3.45%	2.50%	0.30%	5.76%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$4,250	\$5,166	\$5,969	\$6,434	\$7,076
Ratio of Total Expenses to Average Net Assets	0.15%	0.15%	0.15%	0.16%	0.20%
Ratio of Net Investment Income to Average Net Assets	2.68%	2.42%	2.30%	2.34%	2.44%
Portfolio Turnover Rate ^{3,4}	54%	55%	61%	84%	72%

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 13%, 15%, 23%, 45%, and 38% attributable to mortgage-dollar-roll activity.

Financial Highlights

ETF Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2018	2017	2016	2015	2014
Net Asset Value, Beginning of Period	\$81.46	\$80.64	\$80.58	\$82.33	\$79.91
Investment Operations					
Net Investment Income	2.209 ¹	2.053 ¹	1.995	2.000	2.073
Net Realized and Unrealized Gain (Loss) on Investments	(2.280)	.842	.096	(1.671)	2.641
Total from Investment Operations	(.071)	2.895	2.091	.329	4.714
Distributions					
Dividends from Net Investment Income	(2.210)	(2.038)	(1.995)	(2.001)	(2.073)
Distributions from Realized Capital Gains	(.019)	(.037)	(.036)	(.078)	(.221)
Total Distributions	(2.229)	(2.075)	(2.031)	(2.079)	(2.294)
Net Asset Value, End of Period	\$79.16	\$81.46	\$80.64	\$80.58	\$82.33
Total Return	-0.04%	3.62%	2.57%	0.39%	5.96%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$36,528	\$37,247	\$31,445	\$27,279	\$26,041
Ratio of Total Expenses to Average Net Assets	0.035%	0.05%	0.05%	0.06%	0.07%
Ratio of Net Investment Income to Average Net Assets	2.79%	2.52%	2.40%	2.44%	2.57%
Portfolio Turnover Rate ^{2,3}	54%	55%	61%	84%	72%

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 13%, 15%, 23%, 45%, and 38% attributable to mortgage-dollar-roll activity.

Financial Highlights

Admiral Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2018	2017	2016	2015	2014
Net Asset Value, Beginning of Period	\$10.75	\$10.65	\$10.64	\$10.87	\$10.56
Investment Operations					
Net Investment Income	.290 ¹	.271 ¹	.265	.263	.278
Net Realized and Unrealized Gain (Loss) on Investments	(.297)	.105	.015	(.219)	.339
Total from Investment Operations	(.007)	.376	.280	.044	.617
Distributions					
Dividends from Net Investment Income	(.290)	(.271)	(.265)	(.264)	(.278)
Distributions from Realized Capital Gains	(.003)	(.005)	(.005)	(.010)	(.029)
Total Distributions	(.293)	(.276)	(.270)	(.274)	(.307)
Net Asset Value, End of Period	\$10.45	\$10.75	\$10.65	\$10.64	\$10.87
Total Return²	-0.03%	3.56%	2.60%	0.40%	5.89%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$88,281	\$82,839	\$72,592	\$60,783	\$54,198
Ratio of Total Expenses to Average Net Assets	0.05%	0.05%	0.05%	0.06%	0.07%
Ratio of Net Investment Income to Average Net Assets	2.78%	2.52%	2.40%	2.44%	2.57%
Portfolio Turnover Rate ^{3,4}	54%	55%	61%	84%	72%

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 13%, 15%, 23%, 45%, and 38% attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2018	2017	2016	2015	2014
Net Asset Value, Beginning of Period	\$10.75	\$10.65	\$10.64	\$10.87	\$10.56
Investment Operations					
Net Investment Income	.292 ¹	.272 ¹	.266	.265	.279
Net Realized and Unrealized Gain (Loss) on Investments	(.297)	.105	.015	(.219)	.339
Total from Investment Operations	(.005)	.377	.281	.046	.618
Distributions					
Dividends from Net Investment Income	(.292)	(.272)	(.266)	(.266)	(.279)
Distributions from Realized Capital Gains	(.003)	(.005)	(.005)	(.010)	(.029)
Total Distributions	(.295)	(.277)	(.271)	(.276)	(.308)
Net Asset Value, End of Period	\$10.45	\$10.75	\$10.65	\$10.64	\$10.87
Total Return	-0.01%	3.57%	2.61%	0.41%	5.91%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$40,728	\$39,101	\$34,167	\$29,095	\$27,103
Ratio of Total Expenses to Average Net Assets	0.035%	0.04%	0.04%	0.05%	0.06%
Ratio of Net Investment Income to Average Net Assets	2.79%	2.53%	2.41%	2.45%	2.58%
Portfolio Turnover Rate ^{2,3}	54%	55%	61%	84%	72%

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 13%, 15%, 23%, 45%, and 38% attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Plus Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2018	2017	2016	2015	2014
Net Asset Value, Beginning of Period	\$10.75	\$10.65	\$10.64	\$10.87	\$10.56
Investment Operations					
Net Investment Income	.292 ¹	.273 ¹	.267	.266	.280
Net Realized and Unrealized Gain (Loss) on Investments	(.297)	.105	.015	(.219)	.339
Total from Investment Operations	(.005)	.378	.282	.047	.619
Distributions					
Dividends from Net Investment Income	(.292)	(.273)	(.267)	(.267)	(.280)
Distributions from Realized Capital Gains	(.003)	(.005)	(.005)	(.010)	(.029)
Total Distributions	(.295)	(.278)	(.272)	(.277)	(.309)
Net Asset Value, End of Period	\$10.45	\$10.75	\$10.65	\$10.64	\$10.87
Total Return	-0.01%	3.58%	2.62%	0.42%	5.92%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$19,399	\$19,488	\$22,203	\$24,287	\$22,254
Ratio of Total Expenses to Average Net Assets	0.03%	0.03%	0.03%	0.04%	0.05%
Ratio of Net Investment Income to Average Net Assets	2.80%	2.54%	2.42%	2.46%	2.59%
Portfolio Turnover Rate ^{2,3}	54%	55%	61%	84%	72%

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 13%, 15%, 23%, 45%, and 38% attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Select Shares

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

Ratios/Supplemental Data

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

1 Inception.

2 Calculated based on average shares outstanding.

3 Annualized.

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

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

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

Notes to Financial Statements

Vanguard Total Bond Market Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. 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. 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.

On November 19, 2018, the fund announced changes to the availability and minimum investment criteria of the Investor and Admiral share classes. It is anticipated that all of the outstanding Investor Shares will be automatically converted to Admiral Shares beginning in April 2019, with the exception of those held by Vanguard funds and certain other institutional investors.

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

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

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

At December 31, 2018, counterparties had deposited in segregated accounts securities with a value of \$646,000 and cash with a value of \$526,000 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 Net Assets.

4. **Federal Income Taxes:** The fund intends to continue to qualify as a regulated investment company and distribute all of its taxable income. Management has analyzed the fund's tax positions taken for all open federal income tax years (December 31, 2015–2018), and has concluded that no provision for federal 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 and may differ from net investment income and realized capital gains for financial reporting purposes.

6. **Credit Facility:** The fund and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$3.1 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement that may be renewed annually; each fund is individually liable for its borrowings, if any, under the credit facility. Borrowings may be utilized for temporary and emergency purposes, and are subject to the fund's regulatory and contractual borrowing restrictions. The participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn 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 this facility bear interest at a rate based upon the higher of the one-month London Interbank Offered Rate, federal funds effective rate, or overnight bank funding rate plus an agreed-upon spread.

The fund had no borrowings outstanding at December 31, 2018, or at any time during the period then ended.

7. **Other:** Interest income includes income distributions received from Vanguard Market Liquidity Fund and is accrued daily. Premiums and discounts on debt securities purchased are amortized and accreted, respectively, to interest income over the lives of the respective securities. 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. Vanguard does not require reimbursement in the current period for certain costs of operations (such as deferred compensation/benefits and risk/insurance costs); the fund's liability for these costs of operations is included in Payables to Vanguard on the Statement of Net Assets. All other costs of operations payable to Vanguard are generally settled twice a month.

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2018, the fund had contributed to Vanguard capital in the amount of \$10,502,000, representing 0.01% of the fund's net assets and 4.20% of Vanguard's capitalization. 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 Statement of Net Assets.

The following table summarizes the market value of the fund's investments as of December 31, 2018, based on the inputs used to value them:

Investments	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)
U.S. Government and Agency Obligations	—	132,966,449	—
Asset-Backed/Commercial Mortgage-Backed Securities	—	5,435,913	1
Corporate Bonds	—	53,661,389	9,244
Sovereign Bonds	—	9,198,706	—
Taxable Municipal Bonds	—	1,378,758	—
Temporary Cash Investments	2,432,009	—	—
Total	2,432,009	202,641,215	9,245

Total Bond Market Index Fund

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

	Amount (\$000)
Paid-in Capital	13,780
Total Distributable Earnings (Loss)	(13,780)

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

	Amount (\$000)
Undistributed Ordinary Income	53,520
Undistributed Long-Term Gains	—
Capital Loss Carryforwards (Non-expiring)	(617,113)
Net Unrealized Gains (Losses)	(2,947,260)

As of December 31, 2018, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	208,029,729
Gross Unrealized Appreciation	1,382,572
Gross Unrealized Depreciation	(4,329,832)
Net Unrealized Appreciation (Depreciation)	(2,947,260)

E. During the year ended December 31, 2018, the fund purchased \$17,968,797,000 of investment securities and sold \$14,439,928,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$103,957,243,000 and \$93,673,233,000, respectively. Total purchases and sales include \$2,760,619,000 and \$2,403,752,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

Total Bond Market Index Fund

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

	Year Ended December 31,			
	2018		2017	
	Amount (\$'000)	Shares ('000)	Amount (\$'000)	Shares ('000)
Investor Shares				
Issued	1,067,996	102,197	1,416,068	131,820
Issued in Lieu of Cash Distributions	119,200	11,430	132,420	12,317
Redeemed	(1,954,547)	(187,286)	(2,410,988)	(224,416)
Net Increase (Decrease)—Investor Shares	(767,351)	(73,659)	(862,500)	(80,279)
ETF Shares				
Issued	3,435,257	43,400	5,866,141	72,000
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(3,100,610)	(39,200)	(384,159)	(4,700)
Net Increase (Decrease)—ETF Shares	334,647	4,200	5,481,982	67,300
Admiral Shares				
Issued	23,230,538	2,226,910	21,837,383	2,032,213
Issued in Lieu of Cash Distributions	2,114,291	202,860	1,779,934	165,536
Redeemed	(17,573,980)	(1,685,319)	(14,092,701)	(1,312,382)
Net Increase (Decrease)—Admiral Shares	7,770,849	744,451	9,524,616	885,367
Institutional Shares				
Issued	11,573,400	1,107,501	11,449,532	1,065,994
Issued in Lieu of Cash Distributions	1,048,850	100,635	890,402	82,807
Redeemed	(9,882,919)	(946,888)	(7,751,708)	(721,747)
Net Increase (Decrease)— Institutional Shares	2,739,331	261,248	4,588,226	427,054
Institutional Plus Shares				
Issued	7,772,402	743,515	9,000,288	837,304
Issued in Lieu of Cash Distributions	518,422	49,738	516,207	48,017
Redeemed	(7,817,198)	(749,166)	(12,452,278)	(1,158,423)
Net Increase (Decrease)— Institutional Plus Shares	473,626	44,087	(2,935,783)	(273,102)
Institutional Select Shares				
Issued	3,894,421	373,051	6,666,118	619,959
Issued in Lieu of Cash Distributions	381,127	36,580	218,968	20,355
Redeemed	(1,148,132)	(110,160)	(346,299)	(32,270)
Net Increase (Decrease)— Institutional Select Shares	3,127,416	299,471	6,538,787	608,044

G. Management has determined that no events or transactions occurred subsequent to December 31, 2018, that would require recognition or disclosure in these financial statements.

Report of Independent Registered Public Accounting Firm

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

Opinion on the Financial Statements

We have audited the accompanying statement of net assets—investments summary of Vanguard Total Bond Market Index Fund (one of the funds constituting Vanguard Bond Index Funds, referred to hereafter as the “Fund”) as of December 31, 2018, the related statement of operations for the year ended December 31, 2018, the statement of changes in net assets for each of the two years in the period ended December 31, 2018, including the related notes, and the financial highlights for each of the periods indicated therein (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Fund as of December 31, 2018, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended December 31, 2018 and the financial highlights for each of the periods indicated therein in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

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

We conducted our audits of these financial statements in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of December 31, 2018 by correspondence with the custodian, transfer agent and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
February 14, 2019

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

Special 2018 tax information (unaudited) for Vanguard Total Bond Market Index Fund

This information for the fiscal year ended December 31, 2018, is included pursuant to provisions of the Internal Revenue Code.

The fund distributed \$47,303,000 as capital gain dividends (20% rate gain distributions) to shareholders during the fiscal year.

For nonresident alien shareholders, 88.0% of income dividends are interest-related dividends.

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The People Who Govern Your Fund

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

A majority of Vanguard's board members are independent, meaning that they have no affiliation with Vanguard or the funds they oversee, apart from the sizable personal investments they have made as private individuals. The independent board members have distinguished backgrounds in business, academia, and public service. Each of the trustees and executive officers oversees 212 Vanguard funds.

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

Interested Trustees¹

F. William McNabb III

Born in 1957. Trustee since July 2009. Principal occupation(s) during the past five years and other experience: chairman of the board (January 2010–present) of Vanguard and of each of the investment companies served by Vanguard, trustee (2009–present) of each of the investment companies served by Vanguard, and director (2008–present) of Vanguard. Chief executive officer and president (2008–2017) of Vanguard and each of the investment companies served by Vanguard, managing director (1995–2008) of Vanguard, and director (1997–2018) of Vanguard Marketing Corporation. Director (2018–present) of UnitedHealth Group.

Mortimer J. Buckley

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

Independent Trustees

Emerson U. Fullwood

Born in 1948. Trustee since January 2008. Principal occupation(s) during the past five years and other experience: executive chief staff and marketing officer for North America and corporate vice president (retired 2008) of Xerox Corporation (document management products and services). Former president of the Worldwide Channels Group, Latin America, and Worldwide Customer Service and executive chief staff officer of Developing Markets of Xerox. Executive in residence and 2009–2010 Distinguished Minnett Professor at the Rochester Institute of Technology. Lead director of SPX FLOW, Inc. (multi-industry manufacturing). Director of the University of Rochester Medical Center, the Monroe Community College Foundation, the United Way of Rochester, North Carolina A&T University, and Roberts Wesleyan College. Trustee of the University of Rochester.

Amy Gutmann

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

¹ Mr. McNabb and Mr. Buckley are considered "interested persons," as defined in the Investment Company Act of 1940, because they are officers of the Vanguard funds.

JoAnn Heffernan Heisen

Born in 1950. Trustee since July 1998. Principal occupation(s) during the past five years and other experience: corporate vice president of Johnson & Johnson (pharmaceuticals/medical devices/consumer products) and member of its executive committee (1997–2008). Chief global diversity officer (retired 2008), vice president and chief information officer (1997–2006), controller (1995–1997), treasurer (1991–1995), and assistant treasurer (1989–1991) of Johnson & Johnson. Director of Skytop Lodge Corporation (hotels) and the Robert Wood Johnson Foundation. Member of the advisory board of the Institute for Women's Leadership at Rutgers University.

F. Joseph Loughrey

Born in 1949. Trustee since October 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer (retired 2009) and vice chairman of the board (2008–2009) of Cummins Inc. (industrial machinery). Chairman of the board of Hillenbrand, Inc. (specialized consumer services), Oxfam America, and the Lumina Foundation for Education. Director of the V Foundation for Cancer Research. Member of the advisory council for the College of Arts and Letters and chair of the advisory board to the Kellogg Institute for International Studies, both at the University of Notre Dame.

Mark Loughridge

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

Scott C. Malpass

Born in 1962. Trustee since March 2012. Principal occupation(s) during the past five years and other experience: chief investment officer (1989–present) and vice president (1996–present) of the University of Notre Dame. Assistant professor of finance at the Mendoza College of Business, University of Notre Dame, and member of the Notre Dame 403(b) Investment Committee. Chairman of the board of TIFF Advisory Services, Inc. Member of the board of Catholic Investment Services, Inc. (investment advisors), the board of advisors for Spruceview Capital Partners, and the board of superintendence of the Institute for the Works of Religion.

Deanna Mulligan

Born in 1963. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: president (2010–present) and chief executive officer (2011–present) of The Guardian Life Insurance Company of America. Chief operating officer (2010–2011) and executive vice president (2008–2010) of Individual Life and Disability of The Guardian Life Insurance Company of America. Member of the board of The Guardian Life Insurance Company of America, the American Council of Life Insurers, the Partnership for New York City (business leadership), and the Committee Encouraging Corporate Philanthropy. Trustee of the Economic Club of New York and the Bruce Museum (arts and science). Member of the Advisory Council for the Stanford Graduate School of Business.

André F. Perold

Born in 1952. Trustee since December 2004. Principal occupation(s) during the past five years and other experience: George Gund Professor of Finance and Banking, Emeritus at the Harvard Business School (retired 2011). Chief investment officer and co-managing partner of HighVista Strategies LLC (private investment firm). Overseer of the Museum of Fine Arts Boston.

Sarah Bloom Raskin

Born in 1961. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: deputy secretary (2014–2017) of the United States Department of the Treasury. Governor (2010–2014) of the Federal Reserve Board. Commissioner (2007–2010) of financial regulation for the State of Maryland. Member of the board of directors (2012–2014) of Neighborhood Reinvestment Corporation. Director of i(x) Investments, LLC.

Peter F. Volanakis

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

Executive Officers

Glenn Booraem

Born in 1967. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Investment stewardship officer (2017–present), treasurer (2015–2017), controller (2010–2015), and assistant controller (2001–2010) of each of the investment companies served by Vanguard.

Christine M. Buchanan

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

Brian Dvorak

Born in 1973. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief compliance officer (2017–present) of Vanguard and each of the investment companies served by Vanguard. Assistant vice president (2017–present) of Vanguard Marketing Corporation. Vice president and director of Enterprise Risk Management (2011–2013) at Oppenheimer Funds, Inc.

Thomas J. Higgins

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

Peter Mahoney

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

Anne E. Robinson

Born in 1970. Principal occupation(s) during the past five years and other experience: general counsel (2016–present) of Vanguard. Secretary (2016–present) of Vanguard and of each of the investment companies served by Vanguard. Managing director (2016–present) of Vanguard. Director and senior vice president (2016–2018) of Vanguard Marketing Corporation. Managing director and general counsel of Global Cards and Consumer Services (2014–2016) at Citigroup. Counsel (2003–2014) at American Express.

Michael Rollings

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

Vanguard Senior Management Team

Joseph Brennan	Chris D. McIsaac
Mortimer J. Buckley	James M. Norris
Gregory Davis	Thomas M. Rampulla
John James	Karin A. Risi
Martha G. King	Anne E. Robinson
John T. Marcante	Michael Rollings

Chairman Emeritus and Senior Advisor

John J. Brennan

Chairman, 1996–2009
Chief Executive Officer and President, 1996–2008

Founder

John C. Bogle

Chairman and Chief Executive Officer, 1974–1996



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

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

Q840 022019

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2018

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
U.S. Government and Agency Obligations (65.2%)				
U.S. Government Securities (41.5%)				
United States Treasury Note/Bond	8.125%	8/15/19	6,636	6,855
United States Treasury Note/Bond	1.375%	1/15/20	111,000	109,578
United States Treasury Note/Bond	1.250%	1/31/20	553,500	545,458
United States Treasury Note/Bond	1.375%	1/31/20	145,023	143,097
United States Treasury Note/Bond	2.000%	1/31/20	88,320	87,726
United States Treasury Note/Bond	1.375%	2/15/20	858,024	846,226
United States Treasury Note/Bond	3.625%	2/15/20	477,635	482,707
United States Treasury Note/Bond	8.500%	2/15/20	15,275	16,254
United States Treasury Note/Bond	1.250%	2/29/20	77,506	76,307
United States Treasury Note/Bond	1.375%	2/29/20	196,685	193,920
United States Treasury Note/Bond	2.250%	2/29/20	209,139	208,290
United States Treasury Note/Bond	1.625%	3/15/20	796,130	787,301
United States Treasury Note/Bond	1.125%	3/31/20	20,300	19,942
United States Treasury Note/Bond	1.375%	3/31/20	275,643	271,594
United States Treasury Note/Bond	2.250%	3/31/20	158,381	157,738
United States Treasury Note/Bond	1.500%	4/15/20	393,640	388,349
United States Treasury Note/Bond	1.125%	4/30/20	88,993	87,310
United States Treasury Note/Bond	1.375%	4/30/20	249,230	245,414
United States Treasury Note/Bond	2.375%	4/30/20	260,331	259,639
United States Treasury Note/Bond	1.500%	5/15/20	468,788	462,122
United States Treasury Note/Bond	3.500%	5/15/20	501,005	507,112
United States Treasury Note/Bond	8.750%	5/15/20	70	76
United States Treasury Note/Bond	1.375%	5/31/20	312,855	307,771
United States Treasury Note/Bond	1.500%	5/31/20	138,577	136,541
United States Treasury Note/Bond	2.500%	5/31/20	386,728	386,364
United States Treasury Note/Bond	1.500%	6/15/20	382,922	377,178
United States Treasury Note/Bond	1.625%	6/30/20	88,735	87,542
United States Treasury Note/Bond	1.875%	6/30/20	320,460	317,255
United States Treasury Note/Bond	2.500%	6/30/20	289,228	288,956
United States Treasury Note/Bond	1.500%	7/15/20	377,857	371,894
United States Treasury Note/Bond	1.625%	7/31/20	330,340	325,643
United States Treasury Note/Bond	2.000%	7/31/20	105,803	104,910
United States Treasury Note/Bond	2.625%	7/31/20	209,755	209,984
United States Treasury Note/Bond	1.500%	8/15/20	603,474	593,480
United States Treasury Note/Bond	2.625%	8/15/20	282,500	282,898
United States Treasury Note/Bond	8.750%	8/15/20	192,190	210,809
United States Treasury Note/Bond	1.375%	8/31/20	357,825	351,059
United States Treasury Note/Bond	2.125%	8/31/20	175,666	174,486
United States Treasury Note/Bond	2.625%	8/31/20	181,778	182,005
United States Treasury Note/Bond	1.375%	9/30/20	222,650	218,266
United States Treasury Note/Bond	2.000%	9/30/20	50,741	50,289
United States Treasury Note/Bond	2.750%	9/30/20	283,611	284,675
United States Treasury Note/Bond	1.625%	10/15/20	400,557	394,300
United States Treasury Note/Bond	1.375%	10/31/20	207,217	203,008
United States Treasury Note/Bond	1.750%	10/31/20	235,567	232,328
United States Treasury Note/Bond	2.875%	10/31/20	186,493	187,659
United States Treasury Note/Bond	1.750%	11/15/20	570,670	562,732
United States Treasury Note/Bond	2.625%	11/15/20	853,684	855,152
United States Treasury Note/Bond	1.625%	11/30/20	404,003	397,373
United States Treasury Note/Bond	2.000%	11/30/20	336,980	333,873
United States Treasury Note/Bond	2.750%	11/30/20	88,381	88,781
United States Treasury Note/Bond	1.875%	12/15/20	97,985	96,821
United States Treasury Note/Bond	1.750%	12/31/20	196,004	193,217
United States Treasury Note/Bond	2.375%	12/31/20	302,770	302,107
United States Treasury Note/Bond	2.500%	12/31/20	13,290	13,290
United States Treasury Note/Bond	2.000%	1/15/21	641,473	635,058
United States Treasury Note/Bond	1.375%	1/31/21	431,527	421,684
United States Treasury Note/Bond	2.125%	1/31/21	114,586	113,708
United States Treasury Note/Bond	2.250%	2/15/21	482,194	479,634
United States Treasury Note/Bond	3.625%	2/15/21	386,211	395,140
United States Treasury Note/Bond	7.875%	2/15/21	209,734	232,771

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2018

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	1.125%	2/28/21	148,979	144,696
United States Treasury Note/Bond	2.000%	2/28/21	420,083	415,751
United States Treasury Note/Bond	2.375%	3/15/21	503,983	502,642
United States Treasury Note/Bond	1.250%	3/31/21	709,298	690,459
United States Treasury Note/Bond	2.250%	3/31/21	336,625	334,838
United States Treasury Note/Bond	2.375%	4/15/21	445,074	443,961
United States Treasury Note/Bond	1.375%	4/30/21	192,710	187,923
United States Treasury Note/Bond	2.250%	4/30/21	263,306	262,113
United States Treasury Note/Bond	2.625%	5/15/21	524,973	526,611
United States Treasury Note/Bond	3.125%	5/15/21	371,010	376,516
United States Treasury Note/Bond	8.125%	5/15/21	110	124
United States Treasury Note/Bond	1.375%	5/31/21	471,058	458,914
United States Treasury Note/Bond	2.000%	5/31/21	263,914	261,027
United States Treasury Note/Bond	2.625%	6/15/21	361,111	362,295
United States Treasury Note/Bond	1.125%	6/30/21	363,189	351,556
United States Treasury Note/Bond	2.125%	6/30/21	344,450	341,598
United States Treasury Note/Bond	2.625%	7/15/21	321,986	323,193
United States Treasury Note/Bond	1.125%	7/31/21	554,910	536,182
United States Treasury Note/Bond	2.250%	7/31/21	249,925	248,520
United States Treasury Note/Bond	2.125%	8/15/21	113,948	112,897
United States Treasury Note/Bond	2.750%	8/15/21	741,294	746,394
United States Treasury Note/Bond	8.125%	8/15/21	35,690	40,748
United States Treasury Note/Bond	1.125%	8/31/21	227,781	219,879
United States Treasury Note/Bond	2.000%	8/31/21	408,715	403,671
United States Treasury Note/Bond	2.750%	9/15/21	546,412	550,253
United States Treasury Note/Bond	1.125%	9/30/21	596,186	574,950
United States Treasury Note/Bond	2.125%	9/30/21	365,066	361,642
United States Treasury Note/Bond	2.875%	10/15/21	184,148	186,104
United States Treasury Note/Bond	1.250%	10/31/21	514,864	497,729
United States Treasury Note/Bond	2.000%	10/31/21	278,940	275,322
United States Treasury Note/Bond	2.000%	11/15/21	335,482	331,184
United States Treasury Note/Bond	2.875%	11/15/21	771,193	779,746
United States Treasury Note/Bond	1.750%	11/30/21	132,807	130,151
United States Treasury Note/Bond	1.875%	11/30/21	238,710	234,793
United States Treasury Note/Bond	2.625%	12/15/21	62,338	62,630
United States Treasury Note/Bond	2.000%	12/31/21	2,380	12,214
United States Treasury Note/Bond	2.125%	12/31/21	253,010	250,520
United States Treasury Note/Bond	1.500%	1/31/22	228,760	222,254
United States Treasury Note/Bond	1.875%	1/31/22	391,022	384,058
United States Treasury Note/Bond	2.000%	2/15/22	43,916	43,305
United States Treasury Note/Bond	1.750%	2/28/22	781,447	764,474
United States Treasury Note/Bond	1.875%	2/28/22	531,386	521,837
United States Treasury Note/Bond	1.750%	3/31/22	215,000	210,163
United States Treasury Note/Bond	1.875%	3/31/22	474,650	465,826
United States Treasury Note/Bond	1.750%	4/30/22	240,880	235,311
United States Treasury Note/Bond	1.875%	4/30/22	392,682	385,135
United States Treasury Note/Bond	1.750%	5/31/22	408,715	399,008
United States Treasury Note/Bond	1.875%	5/31/22	229,640	225,118
United States Treasury Note/Bond	1.750%	6/30/22	343,114	334,804
United States Treasury Note/Bond	2.125%	6/30/22	227,735	225,030
United States Treasury Note/Bond	1.875%	7/31/22	530,907	519,960
United States Treasury Note/Bond	2.000%	7/31/22	227,600	223,865
United States Treasury Note/Bond	1.625%	8/15/22	31,980	31,031
United States Treasury Note/Bond	7.250%	8/15/22	3,014	3,506
United States Treasury Note/Bond	1.625%	8/31/22	416,750	404,248
United States Treasury Note/Bond	1.875%	8/31/22	334,913	327,743
United States Treasury Note/Bond	1.750%	9/30/22	303,815	295,791
United States Treasury Note/Bond	1.875%	9/30/22	499,170	488,328
United States Treasury Note/Bond	1.875%	10/31/22	354,240	346,270
United States Treasury Note/Bond	2.000%	10/31/22	388,576	381,714
United States Treasury Note/Bond	1.625%	11/15/22	135,125	130,797
United States Treasury Note/Bond	2.000%	11/30/22	722,075	709,099
United States Treasury Note/Bond	2.125%	12/31/22	867,125	854,933
United States Treasury Note/Bond	1.750%	1/31/23	277,602	269,577

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	2.375%	1/31/23	472,400	470,260
United States Treasury Note/Bond	2.000%	2/15/23	70,831	69,448
United States Treasury Note/Bond	7.125%	2/15/23	163,535	192,767
United States Treasury Note/Bond	1.500%	2/28/23	322,416	309,771
United States Treasury Note/Bond	2.625%	2/28/23	319,461	321,109
United States Treasury Note/Bond	1.500%	3/31/23	508,600	488,256
United States Treasury Note/Bond	2.500%	3/31/23	520,701	520,701
United States Treasury Note/Bond	1.625%	4/30/23	108,332	104,456
United States Treasury Note/Bond	2.750%	4/30/23	261,973	264,674
United States Treasury Note/Bond	1.750%	5/15/23	827,153	801,437
United States Treasury Note/Bond	1.625%	5/31/23	367,450	353,957
United States Treasury Note/Bond	2.750%	5/31/23	186,265	188,432
United States Treasury Note/Bond	1.375%	6/30/23	275,345	262,181
United States Treasury Note/Bond	2.625%	6/30/23	254,388	255,739
United States Treasury Note/Bond	1.250%	7/31/23	270,465	255,757
United States Treasury Note/Bond	2.750%	7/31/23	253,673	256,367
United States Treasury Note/Bond	2.500%	8/15/23	486,760	486,682
United States Treasury Note/Bond	6.250%	8/15/23	208,228	241,838
United States Treasury Note/Bond	1.375%	8/31/23	299,160	284,387
United States Treasury Note/Bond	2.750%	8/31/23	640,016	647,216
United States Treasury Note/Bond	1.375%	9/30/23	327,230	310,715
United States Treasury Note/Bond	2.875%	9/30/23	390,104	396,443
United States Treasury Note/Bond	1.625%	10/31/23	217,345	208,584
United States Treasury Note/Bond	2.875%	10/31/23	390,246	396,833
United States Treasury Note/Bond	2.750%	11/15/23	409,962	414,508
United States Treasury Note/Bond	2.125%	11/30/23	383,475	376,584
United States Treasury Note/Bond	2.875%	11/30/23	339,541	345,537
United States Treasury Note/Bond	2.250%	12/31/23	171,275	169,134
United States Treasury Note/Bond	2.625%	12/31/23	435,450	437,832
United States Treasury Note/Bond	2.250%	1/31/24	184,225	181,865
United States Treasury Note/Bond	2.750%	2/15/24	347,479	351,280
United States Treasury Note/Bond	2.125%	2/29/24	653,624	641,166
United States Treasury Note/Bond	2.125%	3/31/24	243,650	238,853
United States Treasury Note/Bond	2.000%	4/30/24	313,082	304,864
United States Treasury Note/Bond	2.500%	5/15/24	657,918	656,892
United States Treasury Note/Bond	2.000%	5/31/24	360,868	351,226
United States Treasury Note/Bond	2.000%	6/30/24	319,533	310,845
United States Treasury Note/Bond	2.125%	7/31/24	254,475	248,948
United States Treasury Note/Bond	2.375%	8/15/24	491,390	487,012
United States Treasury Note/Bond	1.875%	8/31/24	306,793	296,199
United States Treasury Note/Bond	2.125%	9/30/24	515,058	503,387
United States Treasury Note/Bond	2.250%	10/31/24	282,595	277,958
United States Treasury Note/Bond	2.250%	11/15/24	616,889	606,476
United States Treasury Note/Bond	7.500%	11/15/24	1,325	1,679
United States Treasury Note/Bond	2.125%	11/30/24	610,580	596,079
United States Treasury Note/Bond	2.250%	12/31/24	487,345	478,816
United States Treasury Note/Bond	2.500%	1/31/25	242,130	241,261
United States Treasury Note/Bond	2.000%	2/15/25	324,129	313,543
United States Treasury Note/Bond	7.625%	2/15/25	2,112	2,712
United States Treasury Note/Bond	2.750%	2/28/25	278,661	281,492
United States Treasury Note/Bond	2.625%	3/31/25	335,621	336,618
United States Treasury Note/Bond	2.875%	4/30/25	208,494	212,176
United States Treasury Note/Bond	2.125%	5/15/25	975,222	949,164
United States Treasury Note/Bond	2.875%	5/31/25	277,015	281,863
United States Treasury Note/Bond	2.750%	6/30/25	271,937	274,700
United States Treasury Note/Bond	2.875%	7/31/25	293,610	298,748
United States Treasury Note/Bond	2.000%	8/15/25	670,570	646,577
United States Treasury Note/Bond	6.875%	8/15/25	48,414	60,949
United States Treasury Note/Bond	2.750%	8/31/25	372,190	375,852
United States Treasury Note/Bond	3.000%	9/30/25	380,232	389,974
United States Treasury Note/Bond	3.000%	10/31/25	204,006	209,298
United States Treasury Note/Bond	2.250%	11/15/25	772,537	755,634
United States Treasury Note/Bond	2.875%	11/30/25	275,005	279,947
United States Treasury Note/Bond	2.625%	12/31/25	272,000	272,680

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	1.625%	2/15/26	678,000	634,778
United States Treasury Note/Bond	1.625%	5/15/26	716,160	668,936
United States Treasury Note/Bond	1.500%	8/15/26	607,414	560,339
United States Treasury Note/Bond	6.750%	8/15/26	32,360	41,593
United States Treasury Note/Bond	2.000%	11/15/26	487,821	465,947
United States Treasury Note/Bond	6.500%	11/15/26	50,779	64,704
United States Treasury Note/Bond	2.250%	2/15/27	748,740	727,213
United States Treasury Note/Bond	2.375%	5/15/27	452,574	443,382
United States Treasury Note/Bond	2.250%	8/15/27	508,974	492,748
United States Treasury Note/Bond	6.375%	8/15/27	33,585	43,151
United States Treasury Note/Bond	2.250%	11/15/27	813,084	785,642
United States Treasury Note/Bond	2.750%	2/15/28	597,871	601,141
United States Treasury Note/Bond	2.875%	5/15/28	755,131	767,047
United States Treasury Note/Bond	2.875%	8/15/28	915,238	929,680
United States Treasury Note/Bond	5.500%	8/15/28	39,225	48,473
United States Treasury Note/Bond	3.125%	11/15/28	623,793	647,379
United States Treasury Note/Bond	5.250%	11/15/28	45,485	55,413
United States Treasury Note/Bond	5.250%	2/15/29	53,395	65,275
United States Treasury Note/Bond	6.125%	8/15/29	75,855	99,524
United States Treasury Note/Bond	6.250%	5/15/30	101,653	136,421
United States Treasury Note/Bond	5.375%	2/15/31	280,400	356,414
United States Treasury Note/Bond	4.500%	2/15/36	87,976	108,596
United States Treasury Note/Bond	4.750%	2/15/37	35,000	44,641
United States Treasury Note/Bond	5.000%	5/15/37	69,400	91,196
United States Treasury Note/Bond	4.375%	2/15/38	55,118	67,614
United States Treasury Note/Bond	4.500%	5/15/38	45,613	56,853
United States Treasury Note/Bond	3.500%	2/15/39	184,006	201,573
United States Treasury Note/Bond	4.250%	5/15/39	109,385	132,099
United States Treasury Note/Bond	4.500%	8/15/39	85,222	106,314
United States Treasury Note/Bond	4.375%	11/15/39	184,026	226,035
United States Treasury Note/Bond	4.625%	2/15/40	228,822	290,389
United States Treasury Note/Bond	4.375%	5/15/40	209,735	257,777
United States Treasury Note/Bond	3.875%	8/15/40	172,672	198,545
United States Treasury Note/Bond	4.250%	11/15/40	329,132	398,148
United States Treasury Note/Bond	4.750%	2/15/41	208,930	270,205
United States Treasury Note/Bond	4.375%	5/15/41	183,418	226,006
United States Treasury Note/Bond	3.750%	8/15/41	143,510	162,189
United States Treasury Note/Bond	3.125%	11/15/41	138,460	141,922
United States Treasury Note/Bond	3.125%	2/15/42	190,627	195,393
United States Treasury Note/Bond	3.000%	5/15/42	183,799	184,315
United States Treasury Note/Bond	2.750%	8/15/42	515,324	493,825
United States Treasury Note/Bond	2.750%	11/15/42	647,150	619,646
United States Treasury Note/Bond	3.125%	2/15/43	324,938	332,148
United States Treasury Note/Bond	2.875%	5/15/43	483,940	473,129
United States Treasury Note/Bond	3.625%	8/15/43	384,055	425,640
United States Treasury Note/Bond	3.750%	11/15/43	293,181	331,570
United States Treasury Note/Bond	3.625%	2/15/44	412,962	458,454
United States Treasury Note/Bond	3.375%	5/15/44	279,981	298,530
United States Treasury Note/Bond	3.125%	8/15/44	320,450	327,509
United States Treasury Note/Bond	3.000%	11/15/44	350,027	349,919
United States Treasury Note/Bond	2.500%	2/15/45	415,989	377,443
United States Treasury Note/Bond	3.000%	5/15/45	559,279	559,452
United States Treasury Note/Bond	2.875%	8/15/45	391,828	382,522
United States Treasury Note/Bond	3.000%	11/15/45	176,185	176,213
United States Treasury Note/Bond	2.500%	2/15/46	429,975	389,196
United States Treasury Note/Bond	2.500%	5/15/46	776,992	702,937
United States Treasury Note/Bond	2.250%	8/15/46	399,311	342,161
United States Treasury Note/Bond	2.875%	11/15/46	656,620	640,205
United States Treasury Note/Bond	3.000%	2/15/47	107,835	107,868
United States Treasury Note/Bond	3.000%	5/15/47	192,429	192,219
United States Treasury Note/Bond	2.750%	8/15/47	388,136	368,791
United States Treasury Note/Bond	2.750%	11/15/47	460,604	437,288
United States Treasury Note/Bond	3.000%	2/15/48	600,541	599,226
United States Treasury Note/Bond	3.125%	5/15/48	543,609	556,009

Vanguard® Total Bond Market Index Fund
Schedule of Investments
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	3.000%	8/15/48	518,899	518,333
United States Treasury Note/Bond	3.375%	11/15/48	307,300	329,868
				84,580,036
Agency Bonds and Notes (1.4%)				
² AID-Iraq	2.149%	1/18/22	10,900	10,767
² AID-Israel	5.500%	9/18/23	542	609
² AID-Israel	5.500%	12/4/23	4,768	5,377
² AID-Israel	5.500%	4/26/24	20,405	23,144
² AID-Jordan	2.503%	10/30/20	10,100	10,074
² AID-Jordan	2.578%	6/30/22	3,400	3,390
² AID-Jordan	3.000%	6/30/25	5,200	5,060
² AID-Tunisia	2.452%	7/24/21	3,275	3,262
² AID-Tunisia	1.416%	8/5/21	3,860	3,740
² AID-Ukraine	1.847%	5/29/20	11,500	11,385
² AID-Ukraine	1.471%	9/29/21	10,100	9,749
³ Federal Farm Credit Banks	2.375%	3/27/20	7,300	7,279
³ Federal Farm Credit Banks	2.550%	5/15/20	10,000	9,991
³ Federal Farm Credit Banks	1.680%	10/13/20	11,125	10,952
³ Federal Farm Credit Banks	3.050%	11/15/21	7,650	7,759
³ Federal Farm Credit Banks	3.500%	12/20/23	5,000	5,197
³ Federal Home Loan Banks	2.125%	2/11/20	56,525	56,211
³ Federal Home Loan Banks	1.875%	3/13/20	795	788
³ Federal Home Loan Banks	4.125%	3/13/20	8,100	8,243
³ Federal Home Loan Banks	2.375%	3/30/20	44,250	44,120
³ Federal Home Loan Banks	2.625%	5/28/20	72,000	72,009
³ Federal Home Loan Banks	3.375%	6/12/20	25,725	26,013
³ Federal Home Loan Banks	1.375%	9/28/20	26,600	26,058
³ Federal Home Loan Banks	2.625%	10/1/20	133,450	133,549
³ Federal Home Loan Banks	5.250%	12/11/20	6,850	7,194
³ Federal Home Loan Banks	1.375%	2/18/21	24,475	23,868
³ Federal Home Loan Banks	2.250%	6/11/21	30,750	30,548
³ Federal Home Loan Banks	5.625%	6/11/21	19,450	20,867
³ Federal Home Loan Banks	1.125%	7/14/21	58,490	56,487
³ Federal Home Loan Banks	3.000%	10/12/21	77,000	77,965
³ Federal Home Loan Banks	1.875%	11/29/21	73,000	71,669
³ Federal Home Loan Banks	2.125%	3/10/23	26,920	26,417
³ Federal Home Loan Banks	2.875%	6/14/24	40,400	40,719
³ Federal Home Loan Banks	5.375%	8/15/24	24,750	28,114
³ Federal Home Loan Banks	2.875%	9/13/24	14,985	15,069
³ Federal Home Loan Banks	3.250%	11/16/28	23,565	24,032
³ Federal Home Loan Banks	5.500%	7/15/36	19,780	25,474
⁴ Federal Home Loan Mortgage Corp.	1.500%	1/17/20	91,400	90,341
⁴ Federal Home Loan Mortgage Corp.	1.375%	4/20/20	22,187	21,837
⁴ Federal Home Loan Mortgage Corp.	2.500%	4/23/20	66,454	66,354
⁴ Federal Home Loan Mortgage Corp.	1.375%	5/1/20	43,383	42,683
⁴ Federal Home Loan Mortgage Corp.	1.625%	9/29/20	14,000	13,773
⁴ Federal Home Loan Mortgage Corp.	1.875%	11/17/20	48,739	48,114
⁴ Federal Home Loan Mortgage Corp.	2.375%	2/16/21	62,000	61,738
⁴ Federal Home Loan Mortgage Corp.	1.125%	8/12/21	25,000	24,118
⁴ Federal Home Loan Mortgage Corp.	2.375%	1/13/22	198,274	197,273
⁴ Federal Home Loan Mortgage Corp.	2.750%	6/19/23	50,000	50,319
⁴ Federal Home Loan Mortgage Corp.	6.750%	9/15/29	3,706	4,931
⁴ Federal Home Loan Mortgage Corp.	6.750%	3/15/31	90,254	123,110
⁴ Federal Home Loan Mortgage Corp.	6.250%	7/15/32	9,129	12,233
⁴ Federal National Mortgage Assn.	1.625%	1/21/20	30,800	30,479
⁴ Federal National Mortgage Assn.	1.500%	2/28/20	18,975	18,731
⁴ Federal National Mortgage Assn.	1.500%	6/22/20	53,950	53,113
⁴ Federal National Mortgage Assn.	1.500%	7/30/20	23,150	22,766
⁴ Federal National Mortgage Assn.	2.875%	10/30/20	27,798	27,943
⁴ Federal National Mortgage Assn.	1.500%	11/30/20	28,711	28,136
⁴ Federal National Mortgage Assn.	1.875%	12/28/20	40,000	39,457
⁴ Federal National Mortgage Assn.	1.375%	2/26/21	32,145	31,340
⁴ Federal National Mortgage Assn.	2.500%	4/13/21	44,150	44,071
⁴ Federal National Mortgage Assn.	2.750%	6/22/21	29,488	29,643

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
4	Federal National Mortgage Assn.	1.250%	8/17/21	30,300	29,321
4	Federal National Mortgage Assn.	1.375%	10/7/21	60,000	58,162
4	Federal National Mortgage Assn.	2.000%	1/5/22	103,000	101,372
4	Federal National Mortgage Assn.	1.875%	4/5/22	22,275	21,808
4	Federal National Mortgage Assn.	2.000%	10/5/22	18,525	18,162
4	Federal National Mortgage Assn.	2.375%	1/19/23	33,510	33,238
4	Federal National Mortgage Assn.	2.875%	9/12/23	23,000	23,269
4	Federal National Mortgage Assn.	2.625%	9/6/24	114,770	114,271
4	Federal National Mortgage Assn.	2.125%	4/24/26	34,025	32,438
4	Federal National Mortgage Assn.	1.875%	9/24/26	44,975	41,875
4	Federal National Mortgage Assn.	6.250%	5/15/29	4,745	6,073
4	Federal National Mortgage Assn.	7.125%	1/15/30	26,389	36,234
4	Federal National Mortgage Assn.	7.250%	5/15/30	47,677	66,534
4	Federal National Mortgage Assn.	6.625%	11/15/30	24,700	33,185
4	Federal National Mortgage Assn.	5.625%	7/15/37	7,765	10,188
	Private Export Funding Corp.	2.250%	3/15/20	8,000	7,966
	Private Export Funding Corp.	2.300%	9/15/20	2,475	2,462
	Private Export Funding Corp.	4.300%	12/15/21	10,975	11,486
	Private Export Funding Corp.	2.800%	5/15/22	2,625	2,630
	Private Export Funding Corp.	2.050%	11/15/22	8,335	8,123
	Private Export Funding Corp.	3.550%	1/15/24	4,200	4,348
	Private Export Funding Corp.	2.450%	7/15/24	8,300	8,137
	Private Export Funding Corp.	3.250%	6/15/25	2,475	2,520
	Resolution Funding Corp.	8.875%	7/15/20	180	197
	Resolution Funding Corp.	8.625%	1/15/30	110	165
3	Tennessee Valley Authority	2.250%	3/15/20	11,825	11,766
3	Tennessee Valley Authority	3.875%	2/15/21	10,915	11,193
3	Tennessee Valley Authority	1.875%	8/15/22	7,300	7,123
3	Tennessee Valley Authority	2.875%	9/15/24	9,637	9,691
3	Tennessee Valley Authority	6.750%	11/1/25	17,306	21,340
3	Tennessee Valley Authority	2.875%	2/1/27	29,750	29,536
3	Tennessee Valley Authority	7.125%	5/1/30	27,165	37,336
3	Tennessee Valley Authority	4.700%	7/15/33	7,950	9,166
3	Tennessee Valley Authority	4.650%	6/15/35	15,169	17,438
3	Tennessee Valley Authority	5.880%	4/1/36	10,200	13,368
3	Tennessee Valley Authority	6.150%	1/15/38	910	1,260
3	Tennessee Valley Authority	5.500%	6/15/38	2,550	3,236
3	Tennessee Valley Authority	5.250%	9/15/39	17,590	21,945
3	Tennessee Valley Authority	4.875%	1/15/48	6,951	8,552
3	Tennessee Valley Authority	5.375%	4/1/56	6,250	8,514
3	Tennessee Valley Authority	4.625%	9/15/60	7,468	9,075
3	Tennessee Valley Authority	4.250%	9/15/65	14,725	16,768
					2,937,123
Conventional Mortgage-Backed Securities (22.2%)					
4,5	Fannie Mae Pool	2.000%	11/1/27–11/1/31	111,305	107,086
4,5	Fannie Mae Pool	2.500%	11/1/26–10/1/46	1,101,649	1,077,854
4,5	Fannie Mae Pool	3.000%	9/1/20–1/1/49	4,144,238	4,079,874
4,5,6	Fannie Mae Pool	3.500%	9/1/20–1/1/49	5,379,406	5,399,406
4,5,6	Fannie Mae Pool	4.000%	1/1/19–2/1/49	4,739,642	4,845,343
4,5,6	Fannie Mae Pool	4.500%	1/1/19–1/1/49	1,963,862	2,042,307
4,5,6	Fannie Mae Pool	5.000%	1/1/19–1/1/49	547,890	578,556
4,5	Fannie Mae Pool	5.500%	1/1/19–2/1/42	368,581	394,485
4,5	Fannie Mae Pool	6.000%	2/1/19–5/1/41	238,051	256,708
4,5	Fannie Mae Pool	6.500%	10/1/21–10/1/39	64,811	69,808
4,5	Fannie Mae Pool	7.000%	10/1/22–11/1/38	18,498	20,829
4,5	Fannie Mae Pool	7.500%	11/1/22–12/1/32	1,659	1,809
4,5	Fannie Mae Pool	8.000%	11/1/21–9/1/31	569	621
4,5	Fannie Mae Pool	8.500%	12/1/19–5/1/32	248	274
4,5	Fannie Mae Pool	9.000%	12/1/20–8/1/30	55	60
4,5	Fannie Mae Pool	9.500%	1/1/20–11/1/25	77	87

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2018

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
4.5	Freddie Mac Gold Pool	2.000%	1/1/28–12/1/31	57,519	55,042
4.5	Freddie Mac Gold Pool	2.500%	6/1/22–10/1/46	816,089	798,421
4.5	Freddie Mac Gold Pool	3.000%	3/1/21–1/1/49	2,911,861	2,865,908
4.5	Freddie Mac Gold Pool	3.500%	9/1/20–1/1/49	3,558,540	3,570,225
4.5,6	Freddie Mac Gold Pool	4.000%	2/1/19–1/1/49	2,860,673	2,923,371
4.5,6	Freddie Mac Gold Pool	4.500%	1/1/19–1/1/49	1,177,351	1,223,944
4.5,6	Freddie Mac Gold Pool	5.000%	2/1/19–1/1/49	325,341	343,269
4.5	Freddie Mac Gold Pool	5.500%	3/1/19–6/1/41	197,005	211,369
4.5	Freddie Mac Gold Pool	6.000%	1/1/19–5/1/40	103,433	112,010
4.5	Freddie Mac Gold Pool	6.500%	3/1/22–9/1/39	31,033	33,778
4.5	Freddie Mac Gold Pool	7.000%	10/1/20–12/1/38	11,598	13,104
4.5	Freddie Mac Gold Pool	7.500%	9/1/22–2/1/32	892	991
4.5	Freddie Mac Gold Pool	8.000%	7/1/20–12/1/31	1,053	1,160
4.5	Freddie Mac Gold Pool	8.500%	3/1/21–7/1/31	195	218
4.5	Freddie Mac Gold Pool	9.000%	11/1/20–3/1/31	169	182
4.5	Freddie Mac Gold Pool	9.500%	8/1/20–6/1/25	4	4
4.5	Freddie Mac Gold Pool	10.000%	3/1/21–4/1/25	1	1
4.5	Freddie Mac Non Gold Pool	9.500%	3/1/20	1	1
5	Ginnie Mae I Pool	3.000%	1/15/26–3/15/45	158,045	156,127
5	Ginnie Mae I Pool	3.500%	11/15/25–3/15/45	192,656	194,535
5	Ginnie Mae I Pool	4.000%	6/15/24–1/1/49	275,632	283,526
5,6	Ginnie Mae I Pool	4.500%	5/15/19–1/1/49	275,741	288,941
5	Ginnie Mae I Pool	4.750%	8/15/33	12	12
5	Ginnie Mae I Pool	5.000%	5/15/19–4/15/41	138,733	146,358
5	Ginnie Mae I Pool	5.500%	6/15/19–2/15/41	78,029	83,035
5	Ginnie Mae I Pool	6.000%	11/15/22–6/15/41	62,153	66,895
5	Ginnie Mae I Pool	6.500%	9/15/23–1/15/39	14,444	15,488
5	Ginnie Mae I Pool	7.000%	9/15/22–9/15/36	3,830	4,182
5	Ginnie Mae I Pool	7.500%	9/15/22–6/15/32	1,674	1,806
5	Ginnie Mae I Pool	7.750%	2/15/30	1	1
5	Ginnie Mae I Pool	8.000%	1/15/22–12/15/30	1,127	1,218
5	Ginnie Mae I Pool	8.250%	6/15/27	1	1
5	Ginnie Mae I Pool	8.500%	2/15/20–3/15/31	246	260
5	Ginnie Mae I Pool	9.000%	10/15/19–1/15/31	228	238
5	Ginnie Mae I Pool	9.500%	4/15/19–9/15/25	29	32
5	Ginnie Mae I Pool	10.000%	4/15/19–2/15/25	1	1
5	Ginnie Mae I Pool	10.500%	6/15/20–2/15/25	1	1
5	Ginnie Mae II Pool	2.500%	6/20/27–12/20/46	125,605	120,717
5	Ginnie Mae II Pool	3.000%	10/20/26–1/1/49	2,821,384	2,789,548
5,6	Ginnie Mae II Pool	3.500%	9/20/25–1/1/49	4,725,206	4,773,035
5,6	Ginnie Mae II Pool	4.000%	9/20/25–1/1/49	3,000,627	3,085,631
5,6	Ginnie Mae II Pool	4.500%	12/20/20–1/1/49	1,488,751	1,548,533
5,6	Ginnie Mae II Pool	5.000%	12/20/32–1/1/49	505,755	532,168
5	Ginnie Mae II Pool	5.500%	8/20/23–5/20/45	106,499	112,188
5	Ginnie Mae II Pool	6.000%	7/20/23–12/20/41	36,367	38,899
5	Ginnie Mae II Pool	6.500%	3/20/31–9/20/40	15,566	17,401
5	Ginnie Mae II Pool	7.000%	3/20/28–11/20/38	2,284	2,644
5	Ginnie Mae II Pool	7.500%	8/20/30	3	4
5	Ginnie Mae II Pool	8.500%	10/20/30	8	9
				45,291,539	
Nonconventional Mortgage-Backed Securities (0.1%)					
4.5	Fannie Mae Pool	2.130%	3/1/43	6,091	6,034
4.5	Fannie Mae Pool	2.179%	6/1/43	4,398	4,378
4.5	Fannie Mae Pool	2.199%	10/1/42	2,311	2,413
4.5	Fannie Mae Pool	2.270%	7/1/43	6,909	6,758
4.5	Fannie Mae Pool	2.389%	10/1/42	2,361	2,353
4.5	Fannie Mae Pool	2.429%	9/1/43	725	718
4.5,7	Fannie Mae Pool	2.728%	3/1/42	2,809	2,941
4.5,7	Fannie Mae Pool	3.143%	1/1/35	100	104
4.5,7	Fannie Mae Pool	3.325%	2/1/37	2	2
4.5	Fannie Mae Pool	3.362%	8/1/42	3,231	3,206
4.5,8	Fannie Mae Pool	3.375%	9/1/43	3,572	3,622
4.5	Fannie Mae Pool	3.492%	4/1/41	1,218	1,215
4.5,9	Fannie Mae Pool	3.530%	12/1/37	658	679

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
4.5,7	Fannie Mae Pool	3.557%	2/1/36	572	582
4.5,7	Fannie Mae Pool	3.560%	12/1/40	981	1,027
4.5,8	Fannie Mae Pool	3.563%	4/1/37	1,010	1,044
4.5,7	Fannie Mae Pool	3.627%	3/1/38	112	115
4.5,7	Fannie Mae Pool	3.660%	2/1/36	296	315
4.5,7	Fannie Mae Pool	3.689%	12/1/41	1,294	1,326
4.5,7	Fannie Mae Pool	3.690%	2/1/41	630	631
4.5,7	Fannie Mae Pool	3.744%	12/1/40	741	778
4.5,7	Fannie Mae Pool	3.753%	2/1/41	649	679
4.5,7	Fannie Mae Pool	3.756%	4/1/36	327	340
4.5,7	Fannie Mae Pool	3.769%	2/1/41	759	798
4.5,7	Fannie Mae Pool	3.785%	1/1/40	806	833
4.5,7	Fannie Mae Pool	3.803%	4/1/37	111	116
4.5,7	Fannie Mae Pool	3.844%	5/1/35	278	291
4.5,7	Fannie Mae Pool	3.846%	1/1/35	1	1
4.5,7	Fannie Mae Pool	3.879%	1/1/37-3/1/41	1,750	1,837
4.5,8	Fannie Mae Pool	3.895%	5/1/42	2,598	2,703
4.5,7	Fannie Mae Pool	3.913%	5/1/42	225	234
4.5,7,9	Fannie Mae Pool	3.920%	1/1/35-4/1/37	479	509
4.5,8	Fannie Mae Pool	3.929%	8/1/39	1,486	1,518
4.5,7	Fannie Mae Pool	3.947%	1/1/42	1,595	1,643
4.5,7	Fannie Mae Pool	3.948%	3/1/41	1,302	1,382
4.5,8	Fannie Mae Pool	3.952%	7/1/34	154	162
4.5,7	Fannie Mae Pool	4.013%	9/1/37	1,499	1,535
4.5,7	Fannie Mae Pool	4.029%	1/1/42	1,326	1,388
4.5,7	Fannie Mae Pool	4.049%	4/1/37	92	99
4.5,9	Fannie Mae Pool	4.067%	12/1/36	11	12
4.5,7	Fannie Mae Pool	4.070%	5/1/40	606	624
4.5,9	Fannie Mae Pool	4.097%	5/1/36	47	50
4.5,7	Fannie Mae Pool	4.130%	10/1/37	596	611
4.5,9	Fannie Mae Pool	4.143%	5/1/33	3	3
4.5,8	Fannie Mae Pool	4.159%	7/1/42	956	1,023
4.5,7	Fannie Mae Pool	4.217%	1/1/37	34	36
4.5,7	Fannie Mae Pool	4.221%	5/1/40	284	292
4.5,7	Fannie Mae Pool	4.269%	7/1/36	397	409
4.5,7	Fannie Mae Pool	4.278%	4/1/36	80	81
4.5,7	Fannie Mae Pool	4.284%	4/1/37	338	354
4.5,8	Fannie Mae Pool	4.298%	12/1/43	1,971	2,109
4.5,7	Fannie Mae Pool	4.317%	5/1/41-6/1/42	3,322	3,458
4.5,8	Fannie Mae Pool	4.340%	8/1/37	580	608
4.5,7	Fannie Mae Pool	4.362%	8/1/35	835	883
4.5,7	Fannie Mae Pool	4.367%	10/1/34	8	8
4.5,7	Fannie Mae Pool	4.376%	6/1/41	368	386
4.5,7	Fannie Mae Pool	4.410%	9/1/40	442	466
4.5,7	Fannie Mae Pool	4.415%	6/1/36	41	43
4.5,7	Fannie Mae Pool	4.425%	11/1/34	469	498
4.5,7	Fannie Mae Pool	4.428%	12/1/33	321	339
4.5,7	Fannie Mae Pool	4.429%	7/1/35	484	507
4.5,7	Fannie Mae Pool	4.437%	10/1/37	1,039	1,067
4.5,7	Fannie Mae Pool	4.440%	9/1/42	2,036	2,117
4.5,7	Fannie Mae Pool	4.444%	12/1/40	684	716
4.5,7	Fannie Mae Pool	4.445%	7/1/39	263	273
4.5,7	Fannie Mae Pool	4.452%	7/1/41	3,037	3,192
4.5,7	Fannie Mae Pool	4.461%	11/1/33	231	244
4.5,7	Fannie Mae Pool	4.463%	3/1/42	632	675
4.5,7	Fannie Mae Pool	4.469%	8/1/40	646	675
4.5,8	Fannie Mae Pool	4.472%	7/1/37	303	321
4.5,9	Fannie Mae Pool	4.488%	7/1/38	230	242
4.5,7	Fannie Mae Pool	4.490%	11/1/39	681	709
4.5,9	Fannie Mae Pool	4.503%	12/1/35	768	810
4.5,7	Fannie Mae Pool	4.510%	11/1/36	206	217
4.5,7	Fannie Mae Pool	4.526%	10/1/39	577	599
4.5,7	Fannie Mae Pool	4.537%	5/1/36	83	84
4.5,7	Fannie Mae Pool	4.552%	10/1/40	618	649

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
4.5,8	Fannie Mae Pool	4.558%	2/1/42	1,786	1,901
4.5,7	Fannie Mae Pool	4.566%	9/1/40	1,469	1,545
4.5,7	Fannie Mae Pool	4.572%	11/1/39	328	346
4.5,7	Fannie Mae Pool	4.576%	7/1/38	298	304
4.5,7	Fannie Mae Pool	4.580%	6/1/41	1,131	1,191
4.5,7	Fannie Mae Pool	4.581%	9/1/34	300	307
4.5,7	Fannie Mae Pool	4.590%	8/1/39	542	570
4.5,9	Fannie Mae Pool	4.643%	9/1/33	3	4
4.5,7	Fannie Mae Pool	4.649%	11/1/41	1,027	1,082
4.5,7	Fannie Mae Pool	4.654%	12/1/39	974	1,011
4.5,7	Fannie Mae Pool	4.657%	12/1/41	1,208	1,276
4.5,7	Fannie Mae Pool	4.680%	11/1/41	1,289	1,370
4.5,7	Fannie Mae Pool	4.685%	9/1/33–10/1/40	1,668	1,743
4.5,9	Fannie Mae Pool	4.689%	12/1/35	4	4
4.5,7	Fannie Mae Pool	4.690%	11/1/40–12/1/40	1,494	1,571
4.5,7	Fannie Mae Pool	4.695%	10/1/36	289	310
4.5,7	Fannie Mae Pool	4.711%	10/1/37	58	62
4.5,9	Fannie Mae Pool	4.775%	11/1/32	9	9
4.5,7	Fannie Mae Pool	4.810%	11/1/33	653	701
4.5	Freddie Mac Non Gold Pool	2.407%	5/1/42	516	513
4.5	Freddie Mac Non Gold Pool	2.838%	2/1/42	968	968
4.5,7	Freddie Mac Non Gold Pool	3.375%	1/1/38	83	88
4.5,7	Freddie Mac Non Gold Pool	3.496%	1/1/35	82	88
4.5,7	Freddie Mac Non Gold Pool	3.546%	3/1/37	33	35
4.5,7	Freddie Mac Non Gold Pool	3.548%	12/1/40	1,488	1,539
4.5,7	Freddie Mac Non Gold Pool	3.550%	4/1/37	4	4
4.5,7	Freddie Mac Non Gold Pool	3.577%	2/1/37	199	211
4.5,7	Freddie Mac Non Gold Pool	3.630%	12/1/40	194	201
4.5,7	Freddie Mac Non Gold Pool	3.731%	1/1/41	1,064	1,109
4.5,7	Freddie Mac Non Gold Pool	3.735%	10/1/37	55	56
4.5,7	Freddie Mac Non Gold Pool	3.776%	1/1/41	301	316
4.5,7	Freddie Mac Non Gold Pool	3.808%	5/1/33	19	19
4.5,7	Freddie Mac Non Gold Pool	3.818%	3/1/36	17	18
4.5,7	Freddie Mac Non Gold Pool	3.825%	3/1/37	118	120
4.5,8	Freddie Mac Non Gold Pool	3.855%	5/1/37–6/1/37	360	367
4.5,7	Freddie Mac Non Gold Pool	3.875%	4/1/33	2	2
4.5,7	Freddie Mac Non Gold Pool	3.880%	3/1/41	307	324
4.5,7	Freddie Mac Non Gold Pool	3.896%	8/1/37	53	53
4.5,7	Freddie Mac Non Gold Pool	3.900%	2/1/41	409	433
4.5,7	Freddie Mac Non Gold Pool	3.910%	2/1/41	1,003	1,060
4.5,7	Freddie Mac Non Gold Pool	3.938%	3/1/37	631	667
4.5,9	Freddie Mac Non Gold Pool	3.967%	2/1/36	294	306
4.5,9	Freddie Mac Non Gold Pool	4.003%	10/1/36	540	581
4.5,7	Freddie Mac Non Gold Pool	4.025%	4/1/35	6	7
4.5,7	Freddie Mac Non Gold Pool	4.063%	7/1/35	286	299
4.5,8	Freddie Mac Non Gold Pool	4.070%	3/1/37	149	156
4.5,7	Freddie Mac Non Gold Pool	4.079%	2/1/42	445	464
4.5,7	Freddie Mac Non Gold Pool	4.108%	1/1/37	408	432
4.5,7,9	Freddie Mac Non Gold Pool	4.125%	6/1/35–5/1/38	72	75
4.5,7	Freddie Mac Non Gold Pool	4.126%	3/1/38	117	122
4.5,9	Freddie Mac Non Gold Pool	4.148%	6/1/36	9	9
4.5,8	Freddie Mac Non Gold Pool	4.165%	1/1/37	697	732
4.5,7	Freddie Mac Non Gold Pool	4.220%	6/1/37	774	820
4.5,9	Freddie Mac Non Gold Pool	4.231%	5/1/36	646	675
4.5,7	Freddie Mac Non Gold Pool	4.255%	5/1/40	360	371
4.5,7	Freddie Mac Non Gold Pool	4.257%	11/1/43	827	851
4.5,9	Freddie Mac Non Gold Pool	4.278%	6/1/34	2	3
4.5,7	Freddie Mac Non Gold Pool	4.304%	9/1/37	766	783
4.5,7	Freddie Mac Non Gold Pool	4.400%	12/1/36	407	430
4.5,9	Freddie Mac Non Gold Pool	4.423%	3/1/37	94	93
4.5,7	Freddie Mac Non Gold Pool	4.433%	5/1/40	239	246
4.5,7	Freddie Mac Non Gold Pool	4.444%	6/1/41	80	83
4.5,7	Freddie Mac Non Gold Pool	4.451%	5/1/37	979	1,007

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
4.5,7	Freddie Mac Non Gold Pool	4.473%	12/1/35	646	678
4.5,7	Freddie Mac Non Gold Pool	4.479%	6/1/40	745	779
4.5,7	Freddie Mac Non Gold Pool	4.485%	10/1/37	654	673
4.5,7	Freddie Mac Non Gold Pool	4.497%	3/1/36	4	4
4.5,9	Freddie Mac Non Gold Pool	4.500%	8/1/34	1	1
4.5,7	Freddie Mac Non Gold Pool	4.515%	6/1/40	963	984
4.5,7	Freddie Mac Non Gold Pool	4.544%	6/1/41	444	457
4.5,9	Freddie Mac Non Gold Pool	4.548%	11/1/36	256	264
4.5,7	Freddie Mac Non Gold Pool	4.554%	3/1/42	1,132	1,189
4.5,7	Freddie Mac Non Gold Pool	4.587%	12/1/34	9	9
4.5,7	Freddie Mac Non Gold Pool	4.590%	6/1/37	74	78
4.5,7	Freddie Mac Non Gold Pool	4.617%	12/1/36	452	462
4.5,7	Freddie Mac Non Gold Pool	4.618%	12/1/39	253	267
4.5,7	Freddie Mac Non Gold Pool	4.630%	6/1/40	560	574
4.5,7	Freddie Mac Non Gold Pool	4.635%	7/1/38	347	352
4.5,7	Freddie Mac Non Gold Pool	4.638%	8/1/37	270	280
4.5,7	Freddie Mac Non Gold Pool	4.640%	12/1/36	199	213
4.5,7	Freddie Mac Non Gold Pool	4.641%	9/1/40	905	946
4.5,7	Freddie Mac Non Gold Pool	4.703%	12/1/34	312	317
4.5,9	Freddie Mac Non Gold Pool	4.711%	12/1/34	31	32
4.5,9	Freddie Mac Non Gold Pool	4.744%	11/1/34	912	952
4.5,7	Freddie Mac Non Gold Pool	4.755%	11/1/40	149	154
4.5,7	Freddie Mac Non Gold Pool	4.775%	11/1/40	934	961
4.5,9	Freddie Mac Non Gold Pool	4.909%	11/1/33	2	2
5,9	Ginnie Mae II Pool	3.125%	10/20/38–12/20/42	9,758	10,092
5,9	Ginnie Mae II Pool	3.375%	1/20/41–3/20/43	10,577	10,883
5	Ginnie Mae II Pool	3.500%	12/20/43–1/20/44	2,002	2,001
5,9	Ginnie Mae II Pool	3.625%	6/20/29–6/20/43	6,755	6,936
5,9	Ginnie Mae II Pool	3.750%	7/20/41–8/20/41	2,182	2,248
5,9	Ginnie Mae II Pool	4.000%	7/20/38	183	182
5,9	Ginnie Mae II Pool	4.125%	5/20/41	730	754
5,9	Ginnie Mae II Pool	4.250%	5/20/41	276	285

157,751

Total U.S. Government and Agency Obligations (Cost \$134,506,789)

132,966,449

Asset-Backed/Commercial Mortgage-Backed Securities (2.6%)

5	Ally Auto Receivables Trust 2015-1	1.750%	5/15/20	772	772
5	Ally Auto Receivables Trust 2015-2	1.840%	6/15/20	1,408	1,406
5	Ally Auto Receivables Trust 2017-4	1.750%	12/15/21	9,056	8,966
5	Ally Auto Receivables Trust 2017-4	1.960%	7/15/22	3,128	3,069
5	Ally Auto Receivables Trust 2018-1	2.350%	6/15/22	6,025	5,977
5	Ally Auto Receivables Trust 2018-1	2.530%	2/15/23	1,825	1,814
5	Ally Auto Receivables Trust 2018-3	3.000%	1/17/23	1,750	1,750
5	Ally Auto Receivables Trust 2018-3	3.120%	7/17/23	2,375	2,394
5	Ally Master Owner Trust Series 2018-1	2.700%	1/17/23	23,500	23,304
5	Ally Master Owner Trust Series 2018-2	3.290%	5/15/23	6,275	6,312
5	American Express Credit Account Master Trust 2017-1	1.930%	9/15/22	14,900	14,722
5	American Express Credit Account Master Trust 2017-3	1.770%	11/15/22	8,500	8,370
5	American Express Credit Account Master Trust 2017-6	2.040%	5/15/23	21,800	21,492
5	American Express Credit Account Master Trust 2017-7	2.350%	5/15/25	13,300	13,057
5	American Express Credit Account Master Trust 2018-1	2.670%	10/17/22	15,725	15,670
5	American Express Credit Account Master Trust 2018-2	3.010%	10/15/25	14,150	14,268
5	American Express Credit Account Master Trust 2018-4	2.990%	12/15/23	18,000	18,043
5	American Express Credit Account Master Trust 2018-8	3.180%	4/15/24	2,200	2,214
5	AmeriCredit Automobile Receivables Trust 2016-3	1.460%	5/10/21	1,735	1,727
5	AmeriCredit Automobile Receivables Trust 2017-3	1.900%	3/18/22	4,570	4,521
5	AmeriCredit Automobile Receivables Trust 2018-1	3.070%	12/19/22	5,250	5,248
5	AmeriCredit Automobile Receivables Trust 2018-1	3.260%	1/18/24	3,150	3,160
5	AmeriCredit Automobile Receivables Trust 2018-1	3.500%	1/18/24	2,100	2,118
5	BA Credit Card Trust 2017-A1	1.950%	8/15/22	14,500	14,329
5	BA Credit Card Trust 2018-A1	2.700%	7/17/23	26,500	26,387
5	Banc of America Commercial Mortgage Trust 2015-UBS7	3.429%	9/15/48	2,350	2,376

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
5 Banc of America Commercial Mortgage Trust 2015-UBS7	3.705%	9/15/48	4,100	4,120
5 Banc of America Commercial Mortgage Trust 2017-BNK3	3.574%	2/15/50	9,108	9,064
5 Banc of America Commercial Mortgage Trust 2017-BNK3	3.748%	2/15/50	3,542	3,455
5 BANK 2017 - BNK5	3.390%	6/15/60	9,750	9,558
5 BANK 2017 - BNK5	3.624%	6/15/60	4,450	4,370
5 BANK 2017 - BNK6	3.518%	7/15/60	3,388	3,352
5 BANK 2017 - BNK6	3.741%	7/15/60	3,388	3,331
5 BANK 2017 - BNK7	3.175%	9/15/60	5,925	5,696
5 BANK 2017 - BNK7	3.435%	9/15/60	3,675	3,603
5 BANK 2017 - BNK7	3.748%	9/15/60	4,100	4,048
5 BANK 2017 - BNK8	3.488%	11/15/50	8,000	7,870
5 BANK 2017 - BNK8	3.731%	11/15/50	1,325	1,302
5 BANK 2017 - BNK9	3.279%	11/15/54	8,000	7,806
5 BANK 2017 - BNK9	3.538%	11/15/54	8,000	7,898
5 BANK 2018 - BN11	4.046%	3/15/61	5,550	5,683
5 BANK 2018 - BN12	4.255%	5/15/61	6,550	6,815
5 BANK 2018 - BN12	4.361%	5/15/61	2,100	2,177
5 BANK 2018 - BN13	4.217%	8/15/61	2,200	2,283
5 BANK 2018 - BN14	4.231%	9/15/60	5,750	5,974
5 BANK 2018 - BN15	4.407%	11/15/61	7,690	8,133
5 BANK 2018 - BNK10	3.641%	2/15/61	1,802	1,818
5 BANK 2018 - BNK10	3.688%	2/15/61	13,650	13,626
5 BANK 2018 - BNK10	3.898%	2/15/61	2,100	2,089
5 BANK 2018 - BNK14	4.128%	9/15/60	3,425	3,561
5 BANK 2018 - BNK14	4.481%	9/15/60	1,550	1,608
5 Bank Of America Credit Card Trust 2018-A2	3.000%	9/15/23	23,450	23,497
Bank of Nova Scotia	1.850%	4/14/20	24,700	24,339
Bank of Nova Scotia	1.875%	4/26/21	8,800	8,580
5 Barclays Dryrock Issuance Trust 2016-1	1.520%	5/16/22	8,050	7,985
5 BBCMS Mortgage Trust 2017-C1	3.674%	2/15/50	17,475	17,318
5 BBCMS Mortgage Trust 2017-C1	3.898%	2/15/50	4,675	4,682
5 BBCMS Mortgage Trust 2018-C2	4.314%	12/15/51	8,350	8,728
5 Bear Stearns Commercial Mortgage Securities Trust 2007-TOP26	5.465%	1/12/45	1,187	1,187
5 BENCHMARK 2018-B1 Mortgage Trust	3.666%	1/15/51	6,000	6,003
5 BENCHMARK 2018-B1 Mortgage Trust	3.878%	1/15/51	2,600	2,571
5 BENCHMARK 2018-B2 Mortgage Trust	3.662%	2/15/51	6,050	6,133
5 BENCHMARK 2018-B2 Mortgage Trust	3.882%	2/15/51	17,575	17,870
5 BENCHMARK 2018-B2 Mortgage Trust	4.084%	2/15/51	8,225	8,253
5 BENCHMARK 2018-B3 Mortgage Trust	3.848%	4/10/51	5,000	5,106
5 BENCHMARK 2018-B3 Mortgage Trust	4.025%	4/10/51	13,150	13,482
5 BENCHMARK 2018-B4 Mortgage Trust	4.121%	7/15/51	18,625	19,228
5 BENCHMARK 2018-B4 Mortgage Trust	4.311%	7/15/51	3,250	3,317
5 BENCHMARK 2018-B5 Mortgage Trust	4.208%	7/15/51	8,850	9,192
5 BENCHMARK 2018-B5 Mortgage Trust	4.419%	7/15/51	1,750	1,799
5 BENCHMARK 2018-B6 Mortgage Trust	4.203%	10/10/51	3,325	3,454
5 BENCHMARK 2018-B6 Mortgage Trust	4.261%	10/10/51	4,025	4,200
5 BENCHMARK 2018-B6 Mortgage Trust	4.441%	10/10/51	1,250	1,288
5 BENCHMARK 2018-B7 Mortgage Trust	4.510%	11/15/51	12,400	13,189
5 BENCHMARK 2018-B8 Mortgage Trust	4.232%	1/15/52	10,690	11,129
5 BENCHMARK 2018-B8 Mortgage Trust	4.532%	1/15/52	3,400	3,528
5 BMW Vehicle Lease Trust 2017-2	2.070%	10/20/20	3,575	3,545
5 BMW Vehicle Owner Trust 2018-A	2.350%	4/25/22	9,000	8,943
5 BMW Vehicle Owner Trust 2018-A	2.510%	6/25/24	1,850	1,816
5 Capital Auto Receivables Asset Trust 2015-3	2.130%	5/20/20	865	864
5 Capital Auto Receivables Asset Trust 2015-4	2.010%	7/20/20	1,755	1,753
5 Capital Auto Receivables Asset Trust 2016-3	1.690%	3/20/21	3,225	3,200
5 Capital One Multi-Asset Execution Trust 2015-A2	2.080%	3/15/23	12,000	11,867
5 Capital One Multi-Asset Execution Trust 2015-A8	2.050%	8/15/23	8,200	8,070
5 Capital One Multi-Asset Execution Trust 2016-A3	1.340%	4/15/22	8,575	8,509
5 Capital One Multi-Asset Execution Trust 2016-A4	1.330%	6/15/22	11,400	11,286

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5	Capital One Multi-Asset Execution Trust 2016-A6	1.820%	9/15/22	10,300	10,201
5	Capital One Multi-Asset Execution Trust 2017-A1	2.000%	1/17/23	9,475	9,369
5	Capital One Multi-Asset Execution Trust 2017-A3	2.430%	1/15/25	9,850	9,712
5	Capital One Multi-Asset Execution Trust 2017-A4	1.990%	7/17/23	15,200	14,964
5	Capital One Multi-Asset Execution Trust 2017-A6	2.290%	7/15/25	12,800	12,487
5	Capital One Multi-Asset Execution Trust 2018-A1	3.010%	2/15/24	6,775	6,809
5	CarMax Auto Owner Trust 2015-2	1.800%	3/15/21	1,452	1,445
5	CarMax Auto Owner Trust 2015-3	1.630%	5/15/20	543	542
5	CarMax Auto Owner Trust 2015-3	1.980%	2/16/21	1,300	1,292
5	CarMax Auto Owner Trust 2015-4	1.560%	11/16/20	1,027	1,023
5	CarMax Auto Owner Trust 2015-4	1.830%	6/15/21	2,050	2,030
5	CarMax Auto Owner Trust 2016-3	1.390%	5/17/21	2,957	2,928
5	CarMax Auto Owner Trust 2016-3	1.600%	1/18/22	1,685	1,652
5	CarMax Auto Owner Trust 2017-4	2.110%	10/17/22	4,525	4,481
5	CarMax Auto Owner Trust 2017-4	2.330%	5/15/23	3,200	3,158
5	CarMax Auto Owner Trust 2018-1	2.480%	11/15/22	4,775	4,741
5	CarMax Auto Owner Trust 2018-1	2.640%	6/15/23	1,200	1,186
5	CarMax Auto Owner Trust 2018-2	2.980%	1/17/23	4,200	4,208
5	CarMax Auto Owner Trust 2018-2	3.160%	7/17/23	2,625	2,656
5	CD 2016-CD1 Commercial Mortgage Trust	2.724%	8/10/49	9,075	8,547
5	CD 2016-CD2 Commercial Mortgage Trust	3.526%	11/10/49	7,300	7,257
5	CD 2017-CD3 Commercial Mortgage Trust	3.453%	2/10/50	1,285	1,279
5	CD 2017-CD3 Commercial Mortgage Trust	3.631%	2/10/50	9,773	9,776
5	CD 2017-CD3 Commercial Mortgage Trust	3.833%	2/10/50	2,542	2,547
5	CD 2017-CD4 Commercial Mortgage Trust	3.514%	5/10/50	5,133	5,091
5	CD 2017-CD4 Commercial Mortgage Trust	3.747%	5/10/50	3,000	2,953
5	CD 2017-CD5 Commercial Mortgage Trust	3.431%	8/15/50	3,500	3,440
5	CD 2017-CD6 Commercial Mortgage Trust	3.332%	11/13/50	3,300	3,267
5	CD 2017-CD6 Commercial Mortgage Trust	3.456%	11/13/50	6,575	6,461
5	CD 2017-CD6 Commercial Mortgage Trust	3.709%	11/13/50	3,825	3,743
5	CD 2018-CD7 Commercial Mortgage Trust	4.279%	8/15/51	7,375	7,702
5	CenterPoint Energy Transition Bond Co. II LLC 2005-A	5.302%	8/1/20	532	535
5	CenterPoint Energy Transition Bond Co. IV LLC 2012-1	3.028%	10/15/25	9,483	9,439
5	CFCRE Commercial Mortgage Trust 2016-C3	3.865%	1/10/48	5,800	5,919
5	CFCRE Commercial Mortgage Trust 2016-C4	3.283%	5/10/58	8,250	8,046
5	CFCRE Commercial Mortgage Trust 2016-C4	3.691%	5/10/58	5,901	5,768
5	CFCRE Commercial Mortgage Trust 2016-C6	3.217%	11/10/49	14,200	13,786
5	CFCRE Commercial Mortgage Trust 2017-C8	3.572%	6/15/50	3,650	3,586
5	Chase Issuance Trust 2012-A4	1.580%	8/15/21	8,596	8,526
5	Chase Issuance Trust 2012-A7	2.160%	9/15/24	20,440	19,993
5	Chase Issuance Trust 2014-A2	2.770%	3/15/23	11,150	11,183
5	Chase Issuance Trust 2015-A4	1.840%	4/15/22	8,400	8,288
5	Chase Issuance Trust 2016-A2	1.370%	6/15/21	11,525	11,443
5	Chase Issuance Trust 2016-A4	1.490%	7/15/22	9,850	9,636
5	Chase Issuance Trust 2016-A5	1.270%	7/15/21	11,650	11,549
5	Citibank Credit Card Issuance Trust 2014-A1	2.880%	1/23/23	10,460	10,450
5	Citibank Credit Card Issuance Trust 2014-A5	2.680%	6/7/23	12,342	12,245
5	Citibank Credit Card Issuance Trust 2014-A6	2.150%	7/15/21	27,675	27,554
5	Citibank Credit Card Issuance Trust 2016-A2	2.190%	11/20/23	11,325	11,100
5	Citibank Credit Card Issuance Trust 2017-A2	1.740%	1/19/21	19,400	19,390
5	Citibank Credit Card Issuance Trust 2017-A9	1.800%	9/20/21	19,680	19,530
5	Citibank Credit Card Issuance Trust 2018-A1	2.490%	1/20/23	27,800	27,580
5	Citibank Credit Card Issuance Trust 2018-A3	3.290%	5/23/25	26,125	26,447
5	Citigroup Commercial Mortgage Trust 2012-GC8	3.024%	9/10/45	5,450	5,425
5	Citigroup Commercial Mortgage Trust 2013-GC11	3.093%	4/10/46	3,165	3,141
5	Citigroup Commercial Mortgage Trust 2013-GC11	3.422%	4/10/46	2,000	1,973
5	Citigroup Commercial Mortgage Trust 2013-GC15	3.942%	9/10/46	1,144	1,164
5	Citigroup Commercial Mortgage Trust 2013-GC15	4.371%	9/10/46	1,975	2,061
5	Citigroup Commercial Mortgage Trust 2013-GC15	4.649%	9/10/46	2,875	3,006
5	Citigroup Commercial Mortgage Trust 2013-GC17	3.675%	11/10/46	861	870
5	Citigroup Commercial Mortgage Trust 2013-GC17	4.131%	11/10/46	2,900	2,999
5	Citigroup Commercial Mortgage Trust 2013-GC17	4.544%	11/10/46	1,150	1,202
5	Citigroup Commercial Mortgage Trust 2013-GC17	5.095%	11/10/46	1,150	1,195
5	Citigroup Commercial Mortgage Trust 2014-GC19	3.552%	3/10/47	1,150	1,164

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5	Citigroup Commercial Mortgage Trust 2014-GC19	4.023%	3/10/47	1,700	1,748
5	Citigroup Commercial Mortgage Trust 2014-GC19	4.345%	3/10/47	1,425	1,475
5	Citigroup Commercial Mortgage Trust 2014-GC21	3.477%	5/10/47	625	630
5	Citigroup Commercial Mortgage Trust 2014-GC21	3.855%	5/10/47	3,025	3,087
5	Citigroup Commercial Mortgage Trust 2014-GC21	4.328%	5/10/47	2,450	2,470
5	Citigroup Commercial Mortgage Trust 2014-GC23	3.622%	7/10/47	3,875	3,912
5	Citigroup Commercial Mortgage Trust 2014-GC25	3.635%	10/10/47	8,525	8,617
5	Citigroup Commercial Mortgage Trust 2015-GC27	3.137%	2/10/48	11,450	11,242
5	Citigroup Commercial Mortgage Trust 2015-GC27	3.571%	2/10/48	4,550	4,529
5	Citigroup Commercial Mortgage Trust 2015-GC29	2.674%	4/10/48	2,164	2,154
5	Citigroup Commercial Mortgage Trust 2015-GC29	3.192%	4/10/48	9,075	8,903
5	Citigroup Commercial Mortgage Trust 2015-GC29	3.758%	4/10/48	4,365	4,271
5	Citigroup Commercial Mortgage Trust 2015-GC31	3.762%	6/10/48	4,625	4,684
5	Citigroup Commercial Mortgage Trust 2015-GC33	3.778%	9/10/58	5,725	5,824
5	Citigroup Commercial Mortgage Trust 2016-C1	3.003%	5/10/49	3,400	3,353
5	Citigroup Commercial Mortgage Trust 2016-C1	3.209%	5/10/49	6,500	6,371
5	Citigroup Commercial Mortgage Trust 2016-C2	2.832%	8/10/49	3,500	3,339
5	Citigroup Commercial Mortgage Trust 2016-GC36	3.616%	2/10/49	11,425	11,435
5	Citigroup Commercial Mortgage Trust 2016-P4	2.902%	7/10/49	3,825	3,667
5	Citigroup Commercial Mortgage Trust 2017-B1	3.458%	8/15/50	13,430	13,192
5	Citigroup Commercial Mortgage Trust 2017-B1	3.711%	8/15/50	2,675	2,625
5	Citigroup Commercial Mortgage Trust 2017-C4	3.471%	10/12/50	8,000	7,889
5	Citigroup Commercial Mortgage Trust 2017-C4	3.764%	10/12/50	2,125	2,092
5	Citigroup Commercial Mortgage Trust 2018-B2	3.788%	3/10/51	2,950	3,007
5	Citigroup Commercial Mortgage Trust 2018-B2	4.009%	3/10/51	15,825	16,168
5	COMM 2012-CCRE2 Mortgage Trust	3.147%	8/15/45	2,580	2,580
5	COMM 2012-CCRE2 Mortgage Trust	3.791%	8/15/45	2,950	2,963
5	COMM 2012-CCRE3 Mortgage Trust	2.822%	10/15/45	4,901	4,823
5,10	COMM 2012-CCRE3 Mortgage Trust	3.416%	10/15/45	3,548	3,533
5	COMM 2012-CCRE4 Mortgage Trust	2.853%	10/15/45	5,150	5,060
5	COMM 2012-CCRE5 Mortgage Trust	2.771%	12/10/45	1,500	1,473
5	COMM 2013-CCRE10 Mortgage Trust	4.210%	8/10/46	1,120	1,163
5	COMM 2013-CCRE11 Mortgage Trust	3.047%	8/10/50	1,430	1,429
5	COMM 2013-CCRE11 Mortgage Trust	3.660%	8/10/50	1,430	1,451
5	COMM 2013-CCRE11 Mortgage Trust	3.983%	8/10/50	1,910	1,976
5	COMM 2013-CCRE11 Mortgage Trust	4.258%	8/10/50	6,600	6,868
5	COMM 2013-CCRE11 Mortgage Trust	4.715%	8/10/50	1,430	1,500
5	COMM 2013-CCRE12 Mortgage Trust	2.904%	10/10/46	384	382
5	COMM 2013-CCRE12 Mortgage Trust	3.623%	10/10/46	1,674	1,695
5	COMM 2013-CCRE12 Mortgage Trust	3.765%	10/10/46	2,275	2,333
5	COMM 2013-CCRE12 Mortgage Trust	4.046%	10/10/46	1,700	1,755
5	COMM 2013-CCRE12 Mortgage Trust	4.300%	10/10/46	1,150	1,180
5	COMM 2013-CCRE12 Mortgage Trust	4.762%	10/10/46	575	597
5	COMM 2013-CCRE13 Mortgage Trust	3.039%	11/10/46	25	25
5	COMM 2013-CCRE13 Mortgage Trust	3.706%	11/10/46	575	585
5	COMM 2013-CCRE13 Mortgage Trust	4.194%	11/10/46	5,850	6,078
5	COMM 2013-CCRE13 Mortgage Trust	4.449%	11/10/46	1,750	1,815
5	COMM 2013-CCRE6 Mortgage Trust	3.101%	3/10/46	2,908	2,891
5	COMM 2013-CCRE7 Mortgage Trust	3.213%	3/10/46	2,167	2,176
5	COMM 2013-CCRE8 Mortgage Trust	3.612%	6/10/46	3,262	3,302
5	COMM 2013-CCRE9 Mortgage Trust	4.233%	7/10/45	4,060	4,227
5	COMM 2013-LC13 Mortgage Trust	4.205%	8/10/46	1,680	1,745
5	COMM 2013-LC6 Mortgage Trust	2.941%	1/10/46	5,246	5,190
5	COMM 2013-LC6 Mortgage Trust	3.282%	1/10/46	2,547	2,526
5	COMM 2014-CCRE14 Mortgage Trust	3.147%	2/10/47	803	808
5	COMM 2014-CCRE14 Mortgage Trust	4.236%	2/10/47	1,775	1,846
5	COMM 2014-CCRE14 Mortgage Trust	4.526%	2/10/47	1,950	2,024
5	COMM 2014-CCRE14 Mortgage Trust	4.645%	2/10/47	1,175	1,226
5	COMM 2014-CCRE15 Mortgage Trust	2.928%	2/10/47	2,538	2,536
5	COMM 2014-CCRE15 Mortgage Trust	3.595%	2/10/47	1,422	1,439
5	COMM 2014-CCRE15 Mortgage Trust	4.074%	2/10/47	2,641	2,725
5	COMM 2014-CCRE15 Mortgage Trust	4.670%	2/10/47	1,320	1,378
5	COMM 2014-CCRE16 Mortgage Trust	3.653%	4/10/47	2,206	2,228
5	COMM 2014-CCRE16 Mortgage Trust	4.278%	4/10/47	2,950	3,039

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5	COMM 2014-CCRE17 Mortgage Trust	3.012%	2,211	2,209
5	COMM 2014-CCRE17 Mortgage Trust	3.598%	1,400	1,417
5	COMM 2014-CCRE17 Mortgage Trust	3.977%	2,225	2,288
5	COMM 2014-CCRE17 Mortgage Trust	4.377%	1,375	1,400
5	COMM 2014-CCRE18 Mortgage Trust	3.452%	4,315	4,344
5	COMM 2014-CCRE18 Mortgage Trust	3.828%	1,400	1,427
5	COMM 2014-CCRE18 Mortgage Trust	4.103%	1,845	1,882
5	COMM 2014-CCRE19 Mortgage Trust	3.796%	8,400	8,558
5	COMM 2014-CCRE19 Mortgage Trust	4.080%	2,250	2,301
5	COMM 2014-CCRE20 Mortgage Trust	3.590%	2,375	2,390
5	COMM 2014-CCRE21 Mortgage Trust	3.095%	3,953	3,955
5	COMM 2014-CCRE21 Mortgage Trust	3.528%	8,575	8,602
5	COMM 2014-LC15 Mortgage Trust	2.840%	1,570	1,569
5	COMM 2014-LC15 Mortgage Trust	4.006%	8,215	8,453
5	COMM 2014-LC17 Mortgage Trust	3.164%	5,168	5,173
5	COMM 2014-LC17 Mortgage Trust	3.917%	2,225	2,277
5	COMM 2014-UBS2 Mortgage Trust	2.820%	397	396
5	COMM 2014-UBS2 Mortgage Trust	3.472%	981	989
5	COMM 2014-UBS2 Mortgage Trust	3.961%	2,533	2,595
5	COMM 2014-UBS2 Mortgage Trust	4.199%	709	719
5	COMM 2014-UBS2 Mortgage Trust	4.701%	449	463
5	COMM 2014-UBS3 Mortgage Trust	2.844%	1,675	1,673
5	COMM 2014-UBS3 Mortgage Trust	3.819%	4,475	4,555
5	COMM 2014-UBS4 Mortgage Trust	3.694%	5,575	5,628
5	COMM 2014-UBS4 Mortgage Trust	3.968%	2,144	2,151
5	COMM 2014-UBS5 Mortgage Trust	3.838%	6,650	6,763
5	COMM 2014-UBS6 Mortgage Trust	2.935%	4,350	4,341
5	COMM 2014-UBS6 Mortgage Trust	3.387%	5,600	5,633
5	COMM 2014-UBS6 Mortgage Trust	3.644%	10,725	10,802
5	COMM 2014-UBS6 Mortgage Trust	4.048%	2,800	2,821
5	COMM 2015-CCRE22 Mortgage Trust	2.856%	2,850	2,844
5	COMM 2015-CCRE22 Mortgage Trust	3.309%	7,950	7,884
5	COMM 2015-CCRE22 Mortgage Trust	3.603%	2,850	2,833
5	COMM 2015-CCRE23 Mortgage Trust	3.257%	3,475	3,469
5	COMM 2015-CCRE23 Mortgage Trust	3.497%	5,219	5,231
5	COMM 2015-CCRE23 Mortgage Trust	3.801%	2,325	2,352
5	COMM 2015-CCRE25 Mortgage Trust	3.759%	5,725	5,800
5	COMM 2015-CCRE26 Mortgage Trust	3.630%	11,600	11,666
5	COMM 2015-CCRE27 Mortgage Trust	3.404%	5,900	5,924
5	COMM 2015-CCRE27 Mortgage Trust	3.612%	5,900	5,927
5	COMM 2015-LC19 Mortgage Trust	3.040%	1,150	1,144
5	COMM 2015-LC19 Mortgage Trust	3.183%	5,894	5,809
5	COMM 2015-LC19 Mortgage Trust	3.527%	2,687	2,642
5	COMM 2016-CCRE28 Mortgage Trust	3.762%	8,575	8,675
5	COMM 2016-DC2 Mortgage Trust	3.550%	7,000	7,104
5	CSAIL 2015-C1 Commercial Mortgage Trust	3.505%	5,550	5,520
5	CSAIL 2015-C1 Commercial Mortgage Trust	3.791%	2,825	2,828
5	CSAIL 2015-C1 Commercial Mortgage Trust	4.044%	2,250	2,247
5	CSAIL 2015-C2 Commercial Mortgage Trust	1.454%	404	403
5	CSAIL 2015-C2 Commercial Mortgage Trust	3.504%	7,400	7,347
5	CSAIL 2015-C2 Commercial Mortgage Trust	3.849%	2,900	2,903
5	CSAIL 2015-C3 Commercial Mortgage Trust	3.448%	4,443	4,467
5	CSAIL 2015-C3 Commercial Mortgage Trust	3.718%	5,700	5,723
5	CSAIL 2015-C3 Commercial Mortgage Trust	4.106%	2,625	2,611
5	CSAIL 2015-C4 Commercial Mortgage Trust	3.617%	3,550	3,589
5	CSAIL 2015-C4 Commercial Mortgage Trust	3.808%	4,600	4,656
5	CSAIL 2016-C7 Commercial Mortgage Trust	3.502%	11,675	11,508
5	CSAIL 2017-C8 Commercial Mortgage Trust	3.392%	10,250	10,014
5	CSAIL 2017-CX10 Commercial Mortgage Trust	3.458%	8,000	7,828
5	CSAIL 2017-CX9 Commercial Mortgage Trust	3.446%	3,275	3,214
5	CSAIL 2018-CX11 Commercial Mortgage Trust	4.033%	15,825	16,261
5	CSAIL 2018-CX12 Commercial Mortgage Trust	4.224%	2,975	3,082
5	DBJPM 16-C1 Mortgage Trust	3.276%	4,275	4,204
5	DBJPM 16-C3 Mortgage Trust	2.890%	5,000	4,766

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
5	DBJPM 17-C6 Mortgage Trust	3.328%	6/10/50	7,900	7,713
5	DBJPM 17-C6 Mortgage Trust	3.561%	6/10/50	2,174	2,099
5	Discover Card Execution Note Trust 2015-A2	1.900%	10/17/22	14,494	14,297
5	Discover Card Execution Note Trust 2015-A4	2.190%	4/17/23	11,500	11,368
5	Discover Card Execution Note Trust 2016-A1	1.640%	7/15/21	17,900	17,893
5	Discover Card Execution Note Trust 2017-A2	2.390%	7/15/24	6,250	6,147
5	Discover Card Execution Note Trust 2018-A1	3.030%	8/15/25	13,150	13,142
5	Drive Auto Receivables Trust 2018-2	3.220%	4/15/22	5,250	5,245
5	Drive Auto Receivables Trust 2018-2	3.630%	8/15/24	6,300	6,314
4.5	Fannie Mae-Aces 2010-M1	4.450%	9/25/19	984	991
4.5	Fannie Mae-Aces 2011-M2	3.764%	4/25/21	7,149	7,223
4.5	Fannie Mae-Aces 2011-M4	3.726%	6/25/21	16,760	17,027
4.5	Fannie Mae-Aces 2013-M12	2.404%	3/25/23	10,023	9,796
4.5	Fannie Mae-Aces 2013-M14	2.637%	4/25/23	8,222	8,121
4.5	Fannie Mae-Aces 2013-M14	3.329%	10/25/23	17,351	17,524
4.5	Fannie Mae-Aces 2013-M4	2.608%	3/25/22	732	717
4.5	Fannie Mae-Aces 2013-M7	2.280%	12/27/22	5,365	5,236
4.5	Fannie Mae-Aces 2014-M1	3.214%	7/25/23	20,780	20,994
4.5	Fannie Mae-Aces 2014-M10	2.171%	9/25/19	9,278	9,227
4.5	Fannie Mae-Aces 2014-M12	2.614%	10/25/21	14,199	14,100
4.5	Fannie Mae-Aces 2014-M13	2.566%	8/25/24	1,902	1,877
4.5	Fannie Mae-Aces 2014-M13	3.021%	8/25/24	6,750	6,764
4.5	Fannie Mae-Aces 2014-M2	3.513%	12/25/23	17,259	17,663
4.5	Fannie Mae-Aces 2014-M3	2.613%	1/25/24	2,907	2,879
4.5	Fannie Mae-Aces 2014-M3	3.460%	1/25/24	7,825	7,965
4.5	Fannie Mae-Aces 2014-M4	3.346%	3/25/24	8,175	8,298
4.5	Fannie Mae-Aces 2014-M6	2.679%	5/25/21	17,107	17,022
4.5	Fannie Mae-Aces 2014-M7	3.275%	6/25/24	14,107	14,222
4.5	Fannie Mae-Aces 2014-M8	2.346%	6/25/24	1,720	1,689
4.5	Fannie Mae-Aces 2014-M8	3.056%	6/25/24	8,325	8,308
4.5	Fannie Mae-Aces 2014-M9	3.103%	7/25/24	10,459	10,461
4.5	Fannie Mae-Aces 2015-M1	2.532%	9/25/24	15,000	14,658
4.5	Fannie Mae-Aces 2015-M10	3.092%	4/25/27	4,600	4,533
4.5	Fannie Mae-Aces 2015-M12	2.793%	5/25/25	11,600	11,467
4.5	Fannie Mae-Aces 2015-M15	2.923%	10/25/25	14,400	14,291
4.5	Fannie Mae-Aces 2015-M2	2.620%	12/25/24	9,976	9,752
4.5	Fannie Mae-Aces 2015-M3	2.723%	10/25/24	5,650	5,572
4.5	Fannie Mae-Aces 2015-M4	2.509%	7/25/22	6,042	5,984
4.5	Fannie Mae-Aces 2015-M7	2.590%	12/25/24	10,125	9,911
4.5	Fannie Mae-Aces 2015-M8	2.344%	1/25/25	4,255	4,169
4.5	Fannie Mae-Aces 2015-M8	2.900%	1/25/25	5,700	5,670
4.5	Fannie Mae-Aces 2016-M11	2.369%	7/25/26	14,000	13,268
4.5	Fannie Mae-Aces 2016-M12	2.447%	9/25/26	14,200	13,521
4.5	Fannie Mae-Aces 2016-M2	2.152%	1/25/23	10,275	10,027
4.5	Fannie Mae-Aces 2016-M3	2.702%	2/25/26	5,800	5,670
4.5	Fannie Mae-Aces 2016-M4	2.576%	3/25/26	5,775	5,591
4.5	Fannie Mae-Aces 2016-M5	2.469%	4/25/26	12,400	11,881
4.5	Fannie Mae-Aces 2016-M6	2.488%	5/25/26	8,500	8,159
4.5	Fannie Mae-Aces 2016-M7	2.157%	10/25/23	2,800	2,710
4.5	Fannie Mae-Aces 2016-M7	2.499%	9/25/26	4,625	4,382
4.5	Fannie Mae-Aces 2016-M9	2.292%	6/25/26	17,939	16,978
4.5	Fannie Mae-Aces 2017-M1	2.415%	10/25/26	9,164	8,730
4.5	Fannie Mae-Aces 2017-M10	2.561%	7/25/24	5,910	5,759
4.5	Fannie Mae-Aces 2017-M11	2.980%	8/25/29	4,000	3,857
4.5	Fannie Mae-Aces 2017-M12	3.081%	6/25/27	17,151	17,019
4.5	Fannie Mae-Aces 2017-M15	3.136%	11/25/27	15,725	15,581
4.5	Fannie Mae-Aces 2017-M2	2.785%	2/25/27	6,100	5,951
4.5	Fannie Mae-Aces 2017-M3	2.485%	12/25/26	10,730	10,155
4.5	Fannie Mae-Aces 2017-M4	2.597%	12/25/26	12,000	11,541
4.5	Fannie Mae-Aces 2017-M7	2.961%	2/25/27	9,125	8,963
4.5	Fannie Mae-Aces 2017-M8	3.061%	5/25/27	12,200	12,063
4.5	Fannie Mae-Aces 2018-M12	3.640%	8/25/30	2,530	2,593
4.5	Fannie Mae-Aces 2018-M14	3.578%	8/25/28	6,200	6,306
4.5	Fannie Mae-Aces 2018-M2	2.902%	1/25/28	24,025	23,263

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4.5 Fannie Mae-Aces 2018-M4	3.043%	3/25/28	9,518	9,399
4.5 Fannie Mae-Aces 2018-M7	3.052%	3/25/28	5,275	5,208
4.5 Fannie Mae-Aces 2018-M8	3.325%	6/25/28	5,663	5,714
4.5 FHLMC Multifamily Structured Pass Through Certificates K005	3.484%	4/25/19	573	573
4.5 FHLMC Multifamily Structured Pass Through Certificates K006	3.398%	7/25/19	1,590	1,591
4.5 FHLMC Multifamily Structured Pass Through Certificates K009	2.757%	5/25/20	620	619
4.5 FHLMC Multifamily Structured Pass Through Certificates K010	3.320%	7/25/20	603	603
4.5 FHLMC Multifamily Structured Pass Through Certificates K011	4.084%	11/25/20	13,559	13,833
4.5 FHLMC Multifamily Structured Pass Through Certificates K012	4.185%	12/25/20	1,025	1,049
4.5 FHLMC Multifamily Structured Pass Through Certificates K014	3.871%	4/25/21	6,717	6,852
4.5 FHLMC Multifamily Structured Pass Through Certificates K017	2.873%	12/25/21	18,601	18,630
4.5 FHLMC Multifamily Structured Pass Through Certificates K019	2.272%	3/25/22	7,835	7,723
4.5 FHLMC Multifamily Structured Pass Through Certificates K020	2.373%	5/25/22	20,750	20,491
4.5 FHLMC Multifamily Structured Pass Through Certificates K021	2.396%	6/25/22	11,840	11,698
4.5 FHLMC Multifamily Structured Pass Through Certificates K022	2.355%	7/25/22	870	859
4.5 FHLMC Multifamily Structured Pass Through Certificates K026	2.510%	11/25/22	16,600	16,460
4.5 FHLMC Multifamily Structured Pass Through Certificates K027	2.637%	1/25/23	16,625	16,542
4.5 FHLMC Multifamily Structured Pass Through Certificates K028	3.111%	2/25/23	26,300	26,660
4.5 FHLMC Multifamily Structured Pass Through Certificates K029	3.320%	2/25/23	16,425	16,783
4.5 FHLMC Multifamily Structured Pass Through Certificates K030	2.779%	9/25/22	9,135	9,114
4.5 FHLMC Multifamily Structured Pass Through Certificates K030	3.250%	4/25/23	17,675	18,011
4.5 FHLMC Multifamily Structured Pass Through Certificates K031	3.300%	4/25/23	16,452	16,754
4.5 FHLMC Multifamily Structured Pass Through Certificates K032	3.016%	2/25/23	9,139	9,137
4.5 FHLMC Multifamily Structured Pass Through Certificates K032	3.310%	5/25/23	17,660	18,019
4.5 FHLMC Multifamily Structured Pass Through Certificates K033	2.871%	2/25/23	10,327	10,318
4.5 FHLMC Multifamily Structured Pass Through Certificates K033	3.060%	7/25/23	19,075	19,274
4.5 FHLMC Multifamily Structured Pass Through Certificates K034	3.531%	7/25/23	15,354	15,820
4.5 FHLMC Multifamily Structured Pass Through Certificates K035	3.458%	8/25/23	19,775	20,311
4.5 FHLMC Multifamily Structured Pass Through Certificates K036	3.527%	10/25/23	17,403	17,927
4.5 FHLMC Multifamily Structured Pass Through Certificates K037	3.490%	1/25/24	1,475	1,517
4.5 FHLMC Multifamily Structured Pass Through Certificates K038	2.604%	10/25/23	3,560	3,533
4.5 FHLMC Multifamily Structured Pass Through Certificates K038	3.389%	3/25/24	19,450	19,945
4.5 FHLMC Multifamily Structured Pass Through Certificates K039	2.683%	12/25/23	2,593	2,586

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4.5 FHLMC Multifamily Structured Pass Through Certificates K039	3.303%	7/25/24	10,850	11,088
4.5 FHLMC Multifamily Structured Pass Through Certificates K040	2.768%	4/25/24	4,647	4,629
4.5 FHLMC Multifamily Structured Pass Through Certificates K040	3.241%	9/25/24	14,400	14,672
4.5 FHLMC Multifamily Structured Pass Through Certificates K041	3.171%	10/25/24	14,025	14,235
4.5 FHLMC Multifamily Structured Pass Through Certificates K042	2.267%	6/25/24	2,296	2,243
4.5 FHLMC Multifamily Structured Pass Through Certificates K042	2.670%	12/25/24	6,450	6,359
4.5 FHLMC Multifamily Structured Pass Through Certificates K043	2.532%	10/25/23	2,349	2,326
4.5 FHLMC Multifamily Structured Pass Through Certificates K043	3.062%	12/25/24	8,400	8,456
4.5 FHLMC Multifamily Structured Pass Through Certificates K045	2.493%	11/25/24	4,910	4,839
4.5 FHLMC Multifamily Structured Pass Through Certificates K045	3.023%	1/25/25	9,050	9,092
4.5 FHLMC Multifamily Structured Pass Through Certificates K046	3.205%	3/25/25	9,175	9,305
4.5 FHLMC Multifamily Structured Pass Through Certificates K047	2.827%	12/25/24	2,335	2,309
4.5 FHLMC Multifamily Structured Pass Through Certificates K047	3.329%	5/25/25	6,850	6,984
4.5 FHLMC Multifamily Structured Pass Through Certificates K048	3.284%	6/25/25	11,600	11,745
4.5 FHLMC Multifamily Structured Pass Through Certificates K049	3.010%	7/25/25	6,350	6,337
4.5 FHLMC Multifamily Structured Pass Through Certificates K050	3.334%	8/25/25	10,325	10,473
4.5 FHLMC Multifamily Structured Pass Through Certificates K052	3.151%	11/25/25	7,025	7,046
4.5 FHLMC Multifamily Structured Pass Through Certificates K053	2.995%	12/25/25	4,050	4,028
4.5 FHLMC Multifamily Structured Pass Through Certificates K054	2.745%	1/25/26	10,375	10,157
4.5 FHLMC Multifamily Structured Pass Through Certificates K055	2.673%	3/25/26	11,200	10,904
4.5 FHLMC Multifamily Structured Pass Through Certificates K056	2.525%	5/25/26	8,625	8,294
4.5 FHLMC Multifamily Structured Pass Through Certificates K057	2.570%	7/25/26	15,025	14,462
4.5 FHLMC Multifamily Structured Pass Through Certificates K058	2.653%	8/25/26	8,475	8,198
4.5 FHLMC Multifamily Structured Pass Through Certificates K059	3.120%	9/25/26	4,000	3,991
4.5 FHLMC Multifamily Structured Pass Through Certificates K060	3.300%	10/25/26	4,321	4,340
4.5 FHLMC Multifamily Structured Pass Through Certificates K061	3.347%	11/25/26	9,800	9,908
4.5 FHLMC Multifamily Structured Pass Through Certificates K062	3.413%	12/25/26	10,350	10,511
4.5 FHLMC Multifamily Structured Pass Through Certificates K063	3.430%	1/25/27	25,950	26,383
4.5 FHLMC Multifamily Structured Pass Through Certificates K064	3.224%	3/25/27	10,700	10,716
4.5 FHLMC Multifamily Structured Pass Through Certificates K066	3.117%	6/25/27	8,060	8,000
4.5 FHLMC Multifamily Structured Pass Through Certificates K068	3.244%	8/25/27	6,675	6,654
4.5 FHLMC Multifamily Structured Pass Through Certificates K069	3.187%	9/25/27	12,000	11,944

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4.5 FHLMC Multifamily Structured Pass Through Certificates K070	3.303%	11/25/27	3,875	3,890
4.5 FHLMC Multifamily Structured Pass Through Certificates K071	3.286%	11/25/27	5,325	5,334
4.5 FHLMC Multifamily Structured Pass Through Certificates K072	3.444%	12/25/27	5,800	5,875
4.5 FHLMC Multifamily Structured Pass Through Certificates K075	3.650%	2/25/28	8,950	9,195
4.5 FHLMC Multifamily Structured Pass Through Certificates K076	3.900%	6/25/51	21,000	22,007
4.5 FHLMC Multifamily Structured Pass Through Certificates K081	3.900%	8/25/28	6,700	7,011
4.5 FHLMC Multifamily Structured Pass Through Certificates K082	3.920%	9/25/28	3,725	3,883
4.5 FHLMC Multifamily Structured Pass Through Certificates K084	3.780%	10/25/28	5,875	6,069
4.5 FHLMC Multifamily Structured Pass Through Certificates K152	3.080%	1/25/31	5,800	5,578
4.5 FHLMC Multifamily Structured Pass Through Certificates K153	3.294%	3/25/29	10,000	9,969
4.5 FHLMC Multifamily Structured Pass Through Certificates K153	3.117%	10/25/31	8,700	8,379
4.5 FHLMC Multifamily Structured Pass Through Certificates K155	3.750%	11/25/32	5,202	5,393
4.5 FHLMC Multifamily Structured Pass Through Certificates K155	3.750%	4/25/33	11,212	11,500
4.5 FHLMC Multifamily Structured Pass Through Certificates K157	3.990%	5/25/33	3,600	3,773
4.5 FHLMC Multifamily Structured Pass Through Certificates K157	3.990%	8/25/33	4,625	4,860
4.5 FHLMC Multifamily Structured Pass Through Certificates K503	2.456%	8/25/19	11,437	11,403
4.5 FHLMC Multifamily Structured Pass Through Certificates K504	2.566%	9/25/20	5,739	5,711
4.5 FHLMC Multifamily Structured Pass Through Certificates K709	2.086%	3/25/19	251	250
4.5 FHLMC Multifamily Structured Pass Through Certificates K710	1.883%	5/25/19	1,352	1,347
4.5 FHLMC Multifamily Structured Pass Through Certificates K711	1.730%	7/25/19	20,687	20,569
4.5 FHLMC Multifamily Structured Pass Through Certificates K712	1.869%	11/25/19	9,607	9,534
4.5 FHLMC Multifamily Structured Pass Through Certificates K713	2.313%	3/25/20	27,111	26,917
4.5 FHLMC Multifamily Structured Pass Through Certificates K714	3.034%	10/25/20	23,302	23,355
4.5 FHLMC Multifamily Structured Pass Through Certificates K716	2.413%	1/25/21	1,610	1,588
4.5 FHLMC Multifamily Structured Pass Through Certificates K716	3.130%	6/25/21	18,645	18,750
4.5 FHLMC Multifamily Structured Pass Through Certificates K717	2.991%	9/25/21	11,200	11,241
4.5 FHLMC Multifamily Structured Pass Through Certificates K718	2.375%	9/25/21	8,640	8,508
4.5 FHLMC Multifamily Structured Pass Through Certificates K718	2.791%	1/25/22	10,825	10,813
4.5 FHLMC Multifamily Structured Pass Through Certificates K722	2.183%	5/25/22	3,563	3,490
4.5 FHLMC Multifamily Structured Pass Through Certificates K731	3.600%	2/25/25	13,200	13,644
4.5 FHLMC Multifamily Structured Pass Through Certificates KW01	2.853%	1/25/26	11,600	11,350
4.5 FHLMC Multifamily Structures Pass Through Certificates K073	3.350%	1/25/28	7,175	7,210

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4.5 FHLMC Multifamily Structures Pass Through Certificates K074	3.600%	1/25/28	13,150	13,468
4.5 FHLMC Multifamily Structures Pass Through Certificates K078	3.854%	6/25/28	6,500	6,785
4.5 FHLMC Multifamily Structures Pass Through Certificates K079	3.926%	6/25/28	1,775	1,863
4.5 FHLMC Multifamily Structures Pass Through Certificates K080	3.736%	4/25/28	995	1,036
4.5 FHLMC Multifamily Structures Pass Through Certificates K080	3.926%	7/25/28	6,775	7,081
4.5 FHLMC Multifamily Structures Pass Through Certificates K1504	3.424%	4/25/32	2,100	2,085
4.5 FHLMC Multifamily Structures Pass Through Certificates K1504	3.459%	11/25/32	2,475	2,430
4.5 FHLMC Multifamily Structures Pass Through Certificates K715	2.856%	1/25/21	6,180	6,177
4.5 FHLMC Multifamily Structures Pass Through Certificates K720	2.716%	6/25/22	7,525	7,503
4.5 FHLMC Multifamily Structures Pass Through Certificates K723	2.454%	8/25/23	7,425	7,313
4.5 FHLMC Multifamily Structures Pass Through Certificates K724	3.062%	11/25/23	9,000	9,091
4.5 FHLMC Multifamily Structures Pass Through Certificates K725	3.002%	1/25/24	21,090	21,225
4.5 FHLMC Multifamily Structures Pass Through Certificates K725	2.946%	7/25/24	12,500	12,548
4.5 FHLMC Multifamily Structures Pass Through Certificates K726	2.905%	4/25/24	11,000	10,980
4.5 FHLMC Multifamily Structures Pass Through Certificates K728	3.064%	8/25/24	16,000	16,140
4.5 FHLMC Multifamily Structures Pass Through Certificates K730	3.452%	9/24/24	1,229	1,253
4.5 FHLMC Multifamily Structures Pass Through Certificates K730	3.590%	1/25/25	15,975	16,544
4.5 FHLMC Multifamily Structures Pass Through Certificates K732	3.700%	5/25/25	13,200	13,755
4.5 FHLMC Multifamily Structures Pass Through Certificates KC02	3.370%	7/25/25	10,225	10,239
5 FHMS_K085	4.060%	10/25/28	8,275	8,730
5 Fifth Third Auto Trust 2015-1	1.420%	3/16/20	60	60
5 Ford Credit Auto Lease Trust 2018-A	2.930%	6/15/21	7,350	7,351
5 Ford Credit Auto Lease Trust 2018-A	3.050%	8/15/21	775	776
5 Ford Credit Auto Owner Trust 2015-A	1.640%	6/15/20	198	197
5 Ford Credit Auto Owner Trust 2015-B	1.580%	8/15/20	719	716
5 Ford Credit Auto Owner Trust 2015-C	1.740%	2/15/21	1,169	1,166
5 Ford Credit Auto Owner Trust 2017-A	1.670%	6/15/21	6,110	6,065
5 Ford Credit Auto Owner Trust 2017-A	1.920%	4/15/22	3,975	3,920
5 Ford Credit Auto Owner Trust 2017-B	1.690%	11/15/21	7,726	7,631
5 Ford Credit Auto Owner Trust 2017-B	1.870%	9/15/22	1,065	1,043
5 Ford Credit Auto Owner Trust 2017-C	2.010%	3/15/22	21,225	20,959
5 Ford Credit Floorplan Master Owner Trust A Series 2016-1	1.760%	2/15/21	11,400	11,382
5 Ford Credit Floorplan Master Owner Trust A Series 2017-2	2.160%	9/15/22	9,470	9,324
5 Ford Credit Floorplan Master Owner Trust A Series 2017-3	2.480%	9/15/24	9,800	9,595
5 Ford Credit Floorplan Master Owner Trust A Series 2018-1	2.950%	5/15/23	13,125	13,088
5 Ford Credit Floorplan Master Owner Trust A Series 2018-2	3.170%	3/15/25	11,925	12,011
5 GM Financial Automobile Leasing Trust 2016-3	1.610%	12/20/19	914	913
5 GM Financial Automobile Leasing Trust 2018-1	2.610%	1/20/21	7,375	7,341
5 GM Financial Automobile Leasing Trust 2018-1	2.680%	12/20/21	1,575	1,566
5 GM Financial Automobile Leasing Trust 2018-2	3.060%	6/21/21	2,650	2,647

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5 GM Financial Automobile Leasing Trust 2018-2	3.160%	4/20/22	1,050	1,051
5 GM Financial Consumer Automobile 2018-2	2.810%	12/16/22	6,300	6,270
5 GM Financial Consumer Automobile 2018-2	3.020%	12/18/23	5,250	5,269
5 GS Mortgage Securities Corporation II 2013-GC10	2.943%	2/10/46	4,077	4,025
5 GS Mortgage Securities Trust 2011-GC5	3.707%	8/10/44	3,220	3,263
5 GS Mortgage Securities Trust 2012-GC6	3.482%	1/10/45	12,453	12,578
5 GS Mortgage Securities Trust 2012-GCJ7	3.377%	5/10/45	6,852	6,888
5 GS Mortgage Securities Trust 2012-GCJ9	2.773%	11/10/45	5,518	5,441
5 GS Mortgage Securities Trust 2013-GC10	3.279%	2/10/46	1,529	1,526
5 GS Mortgage Securities Trust 2013-GCJ12	3.135%	6/10/46	5,682	5,680
5 GS Mortgage Securities Trust 2013-GCJ12	3.375%	6/10/46	1,792	1,774
5 GS Mortgage Securities Trust 2013-GCJ14	3.817%	8/10/46	1,372	1,393
5 GS Mortgage Securities Trust 2013-GCJ14	4.243%	8/10/46	7,350	7,633
5 GS Mortgage Securities Trust 2013-GCJ16	3.813%	11/10/46	1,084	1,101
5 GS Mortgage Securities Trust 2013-GCJ16	4.271%	11/10/46	1,525	1,586
5 GS Mortgage Securities Trust 2014-GC18	4.074%	1/10/47	10,725	11,056
5 GS Mortgage Securities Trust 2014-GC18	4.383%	1/10/47	1,975	2,037
5 GS Mortgage Securities Trust 2014-GC22	3.467%	6/10/47	2,225	2,243
5 GS Mortgage Securities Trust 2014-GC22	3.516%	6/10/47	335	338
5 GS Mortgage Securities Trust 2014-GC22	3.862%	6/10/47	1,950	1,991
5 GS Mortgage Securities Trust 2014-GC24	3.931%	9/10/47	7,125	7,294
5 GS Mortgage Securities Trust 2014-GC24	4.508%	9/10/47	1,675	1,711
5 GS Mortgage Securities Trust 2014-GC26	2.902%	11/10/47	1,647	1,645
5 GS Mortgage Securities Trust 2014-GC26	3.365%	11/10/47	3,400	3,421
5 GS Mortgage Securities Trust 2014-GC26	3.629%	11/10/47	11,450	11,553
5 GS Mortgage Securities Trust 2014-GC26	3.964%	11/10/47	2,000	2,005
5 GS Mortgage Securities Trust 2014-GC26	4.215%	11/10/47	1,700	1,711
5 GS Mortgage Securities Trust 2015-GC28	3.396%	2/10/48	6,200	6,158
5 GS Mortgage Securities Trust 2015-GC30	2.726%	5/10/50	4,025	3,995
5 GS Mortgage Securities Trust 2015-GC30	3.382%	5/10/50	5,700	5,651
5 GS Mortgage Securities Trust 2015-GC32	3.513%	7/10/48	5,775	5,840
5 GS Mortgage Securities Trust 2015-GC32	3.764%	7/10/48	2,275	2,306
5 GS Mortgage Securities Trust 2015-GC34	3.278%	10/10/48	5,900	5,927
5 GS Mortgage Securities Trust 2015-GC34	3.506%	10/10/48	5,600	5,577
5 GS Mortgage Securities Trust 2016-GS2	3.050%	5/10/49	4,425	4,272
5 GS Mortgage Securities Trust 2016-GS3	2.850%	10/10/49	11,450	10,858
5 GS Mortgage Securities Trust 2016-GS4	3.442%	11/10/49	3,950	3,895
5 GS Mortgage Securities Trust 2016-GS4	3.645%	11/10/49	2,925	2,878
5 GS Mortgage Securities Trust 2017-GS5	3.674%	3/10/50	8,350	8,331
5 GS Mortgage Securities Trust 2017-GS5	3.826%	3/10/50	3,350	3,308
5 GS Mortgage Securities Trust 2017-GS6	3.433%	5/10/50	8,250	8,087
5 GS Mortgage Securities Trust 2017-GS7	3.430%	8/10/50	13,194	12,873
5 GS Mortgage Securities Trust 2017-GS7	3.663%	8/10/50	3,519	3,484
5 Honda Auto Receivables 2015-4 Owner Trust	1.230%	9/23/19	158	158
5 Honda Auto Receivables 2015-4 Owner Trust	1.440%	1/21/22	1,600	1,597
5 Honda Auto Receivables 2017-2 Owner Trust	1.680%	8/16/21	8,389	8,298
5 Honda Auto Receivables 2017-2 Owner Trust	1.870%	9/15/23	1,864	1,831
5 Honda Auto Receivables 2017-4 Owner Trust	2.050%	11/22/21	5,850	5,788
5 Honda Auto Receivables 2018-1 Owner Trust	2.640%	2/15/22	13,500	13,416
5 Honda Auto Receivables 2018-1 Owner Trust	2.830%	5/15/24	3,575	3,577
5 Honda Auto Receivables 2018-2 Owner Trust	3.010%	5/18/22	3,650	3,653
5 Honda Auto Receivables 2018-2 Owner Trust	3.160%	8/19/24	2,600	2,619
5 Hyundai Auto Receivables Trust 2015-C	1.460%	2/18/20	54	54
5 Hyundai Auto Receivables Trust 2015-C	1.780%	11/15/21	1,500	1,493
5 Hyundai Auto Receivables Trust 2016-A	1.560%	9/15/20	715	712
5 Hyundai Auto Receivables Trust 2016-B	1.290%	4/15/21	3,788	3,754
5 Hyundai Auto Receivables Trust 2016-B	1.450%	11/15/22	3,625	3,538
5 Hyundai Auto Receivables Trust 2018-A	2.790%	7/15/22	3,425	3,424
5 Hyundai Auto Receivables Trust 2018-A	2.940%	6/17/24	4,200	4,208
5 JP Morgan Chase Commercial Mortgage Securities Trust 2012-C6	3.507%	5/15/45	7,816	7,862
5 JP Morgan Chase Commercial Mortgage Securities Trust 2012-C8	2.829%	10/15/45	5,579	5,489

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5 JP Morgan Chase Commercial Mortgage Securities Trust 2012-CIBX	3.483%	6/15/45	7,490	7,515
5 JP Morgan Chase Commercial Mortgage Securities Trust 2012-LC9	2.840%	12/15/47	3,750	3,685
5 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C10	3.143%	12/15/47	2,314	2,300
5 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C10	3.372%	12/15/47	1,735	1,716
5 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	3.674%	12/15/46	1,498	1,510
5 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	3.881%	12/15/46	2,300	2,366
5 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	4.166%	12/15/46	9,174	9,477
5 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	4.517%	12/15/46	1,600	1,653
5 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	4.963%	12/15/46	1,600	1,661
5 JP Morgan Chase Commercial Mortgage Securities Trust 2013-LC11	2.960%	4/15/46	11,478	11,320
5 JP Morgan Chase Commercial Mortgage Securities Trust 2014-C20	2.872%	7/15/47	2,229	2,226
5 JP Morgan Chase Commercial Mortgage Securities Trust 2014-C20	3.805%	7/15/47	850	865
5 JP Morgan Chase Commercial Mortgage Securities Trust 2015-JP1	3.914%	1/15/49	4,600	4,699
5 JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3	2.870%	8/15/49	14,325	13,629
5 JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP4	3.648%	12/15/49	5,800	5,803
5 JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP4	3.870%	12/15/49	4,650	4,598
5 JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP6	3.050%	7/15/50	5,700	5,664
5 JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP6	3.490%	7/15/50	3,000	2,966
5 JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP6	3.744%	7/15/50	4,500	4,403
5 JPMBB Commercial Mortgage Securities Trust 2013-C12	3.664%	7/15/45	1,776	1,800
5 JPMBB Commercial Mortgage Securities Trust 2013-C12	4.035%	7/15/45	1,184	1,200
5 JPMBB Commercial Mortgage Securities Trust 2013-C14	3.761%	8/15/46	1,538	1,555
5 JPMBB Commercial Mortgage Securities Trust 2013-C14	4.133%	8/15/46	4,470	4,615
5 JPMBB Commercial Mortgage Securities Trust 2013-C14	4.409%	8/15/46	1,260	1,295
5 JPMBB Commercial Mortgage Securities Trust 2013-C15	3.659%	11/15/45	392	396
5 JPMBB Commercial Mortgage Securities Trust 2013-C15	4.131%	11/15/45	2,940	3,036
5 JPMBB Commercial Mortgage Securities Trust 2013-C15	4.420%	11/15/45	1,680	1,728
5 JPMBB Commercial Mortgage Securities Trust 2013-C17	3.705%	1/15/47	1,601	1,618
5 JPMBB Commercial Mortgage Securities Trust 2013-C17	4.199%	1/15/47	5,500	5,696
5 JPMBB Commercial Mortgage Securities Trust 2013-C17	4.458%	1/15/47	1,100	1,134
5 JPMBB Commercial Mortgage Securities Trust 2013-C17	4.891%	1/15/47	1,650	1,707
5 JPMBB Commercial Mortgage Securities Trust 2014-C18	4.079%	2/15/47	6,590	6,792

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⁵ JPMBB Commercial Mortgage Securities Trust 2014-C18	4.439%	2/15/47	1,173	1,204
⁵ JPMBB Commercial Mortgage Securities Trust 2014-C18	4.811%	2/15/47	1,422	1,460
⁵ JPMBB Commercial Mortgage Securities Trust 2014-C19	3.046%	4/15/47	1,984	1,982
⁵ JPMBB Commercial Mortgage Securities Trust 2014-C19	3.669%	4/15/47	2,800	2,819
⁵ JPMBB Commercial Mortgage Securities Trust 2014-C19	3.997%	4/15/47	2,800	2,875
⁵ JPMBB Commercial Mortgage Securities Trust 2014-C19	4.243%	4/15/47	2,225	2,264
⁵ JPMBB Commercial Mortgage Securities Trust 2014-C21	3.428%	8/15/47	1,411	1,415
⁵ JPMBB Commercial Mortgage Securities Trust 2014-C21	3.775%	8/15/47	1,375	1,394
⁵ JPMBB Commercial Mortgage Securities Trust 2014-C21	3.997%	8/15/47	850	853
⁵ JPMBB Commercial Mortgage Securities Trust 2014-C22	3.801%	9/15/47	8,325	8,458
⁵ JPMBB Commercial Mortgage Securities Trust 2014-C22	4.110%	9/15/47	2,225	2,245
⁵ JPMBB Commercial Mortgage Securities Trust 2014-C23	3.934%	9/15/47	4,175	4,270
⁵ JPMBB Commercial Mortgage Securities Trust 2014-C23	4.202%	9/15/47	2,462	2,497
⁵ JPMBB Commercial Mortgage Securities Trust 2014-C24	2.940%	11/15/47	2,288	2,280
⁵ JPMBB Commercial Mortgage Securities Trust 2014-C24	3.639%	11/15/47	2,275	2,293
⁵ JPMBB Commercial Mortgage Securities Trust 2014-C24	3.914%	11/15/47	4,125	4,119
⁵ JPMBB Commercial Mortgage Securities Trust 2014-C25	3.672%	11/15/47	9,975	10,061
⁵ JPMBB Commercial Mortgage Securities Trust 2014-C25	4.065%	11/15/47	2,775	2,792
⁵ JPMBB Commercial Mortgage Securities Trust 2014-C26	3.019%	1/15/48	5,362	5,344
⁵ JPMBB Commercial Mortgage Securities Trust 2014-C26	3.494%	1/15/48	17,150	17,156
⁵ JPMBB Commercial Mortgage Securities Trust 2014-C26	3.800%	1/15/48	2,875	2,853
⁵ JPMBB Commercial Mortgage Securities Trust 2014-C26	3.951%	1/15/48	2,875	2,828
⁵ JPMBB Commercial Mortgage Securities Trust 2015-C27	2.734%	2/15/48	4,695	4,664
⁵ JPMBB Commercial Mortgage Securities Trust 2015-C27	3.017%	2/15/48	5,715	5,651
⁵ JPMBB Commercial Mortgage Securities Trust 2015-C27	3.179%	2/15/48	3,048	2,997
⁵ JPMBB Commercial Mortgage Securities Trust 2015-C28	2.773%	10/15/48	4,964	4,930
⁵ JPMBB Commercial Mortgage Securities Trust 2015-C28	3.227%	10/15/48	6,775	6,673
⁵ JPMBB Commercial Mortgage Securities Trust 2015-C28	3.532%	10/15/48	1,725	1,680
⁵ JPMBB Commercial Mortgage Securities Trust 2015-C29	2.921%	5/15/48	4,347	4,323
⁵ JPMBB Commercial Mortgage Securities Trust 2015-C29	3.304%	5/15/48	2,963	2,963
⁵ JPMBB Commercial Mortgage Securities Trust 2015-C29	3.611%	5/15/48	4,650	4,675
⁵ JPMBB Commercial Mortgage Securities Trust 2015-C30	3.559%	7/15/48	5,775	5,814

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⁵ JPMBB Commercial Mortgage Securities Trust 2015-C30	3.822%	7/15/48	5,675	5,767
⁵ JPMBB Commercial Mortgage Securities Trust 2015-C30	4.226%	7/15/48	2,900	2,933
⁵ JPMBB Commercial Mortgage Securities Trust 2015-C31	3.540%	8/15/48	2,772	2,790
⁵ JPMBB Commercial Mortgage Securities Trust 2015-C31	3.801%	8/15/48	2,960	3,008
⁵ JPMBB Commercial Mortgage Securities Trust 2015-C32	3.358%	11/15/48	5,875	5,874
⁵ JPMBB Commercial Mortgage Securities Trust 2015-C32	3.598%	11/15/48	5,875	5,894
⁵ JPMBB Commercial Mortgage Securities Trust 2015-C33	3.770%	12/15/48	4,230	4,284
⁵ JPMBB Commercial Mortgage Securities Trust 2016-C1	3.316%	3/15/49	4,675	4,671
⁵ JPMCC Commercial Mortgage Securities Trust 2017-JP5	3.723%	3/15/50	17,175	17,268
⁵ JPMCC Commercial Mortgage Securities Trust 2017-JP5	3.876%	3/15/50	3,200	3,163
⁵ JPMDB Commercial Mortgage Securities Trust 2016-C2	3.144%	6/15/49	4,400	4,284
⁵ JPMDB Commercial Mortgage Securities Trust 2016-C2	3.484%	6/15/49	2,050	1,982
⁵ JPMDB Commercial Mortgage Securities Trust 2017-C5	3.694%	3/15/50	14,250	14,308
⁵ JPMDB Commercial Mortgage Securities Trust 2017-C5	3.858%	3/15/50	5,600	5,528
⁵ JPMDB Commercial Mortgage Securities Trust 2017-C7	3.409%	10/15/50	3,850	3,779
⁵ JPMDB Commercial Mortgage Securities Trust 2017-C7	3.713%	10/15/50	2,400	2,340
⁵ JPMDB Commercial Mortgage Securities Trust 2018-C8	4.211%	6/15/51	13,125	13,579
⁵ JPMDB Commercial Mortgage Securities Trust 2018-C8	4.421%	6/15/51	1,575	1,610
⁵ Mercedes-Benz Auto Lease Trust 2017-A	1.790%	4/15/20	5,525	5,506
⁵ Mercedes-Benz Auto Lease Trust 2017-A	2.010%	1/17/23	3,700	3,674
⁵ Mercedes-Benz Auto Lease Trust 2018-A	2.410%	2/16/21	4,775	4,754
⁵ Mercedes-Benz Auto Lease Trust 2018-A	2.510%	10/16/23	800	795
⁵ Mercedes-Benz Auto Receivables Trust 2015-1	1.750%	12/15/21	1,060	1,056
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2012-C5	3.176%	8/15/45	3,025	3,013
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2012-C6	2.858%	11/15/45	2,668	2,630
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C10	4.082%	7/15/46	8,000	8,264
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C11	4.137%	8/15/46	1,680	1,747
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C11	4.337%	8/15/46	840	873
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C12	4.259%	10/15/46	3,915	4,067
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C13	2.936%	11/15/46	176	176
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C13	4.039%	11/15/46	3,500	3,605
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C13	4.757%	11/15/46	1,750	1,804
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7	2.918%	2/15/46	3,011	2,970
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7	3.214%	2/15/46	599	588

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C8	3.134%	12/15/48	3,475	3,455
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C8	3.376%	12/15/48	1,800	1,782
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9	3.102%	5/15/46	3,475	3,445
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9	3.456%	5/15/46	2,150	2,139
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	2.916%	2/15/47	715	714
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	3.669%	2/15/47	4,695	4,727
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	4.064%	2/15/47	4,475	4,611
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	4.674%	2/15/47	1,600	1,657
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	2.849%	6/15/47	798	797
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	3.477%	6/15/47	1,125	1,130
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	3.892%	6/15/47	4,200	4,293
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	4.321%	6/15/47	1,675	1,696
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.194%	10/15/47	4,715	4,713
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.923%	10/15/47	1,400	1,433
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	4.435%	10/15/47	1,675	1,701
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19	3.101%	12/15/47	5,700	5,701
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19	3.326%	12/15/47	3,925	3,942
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19	3.526%	12/15/47	5,050	5,060
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C20	3.069%	2/15/48	2,875	2,863
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C20	3.249%	2/15/48	10,125	9,980
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21	3.338%	3/15/48	2,500	2,475
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.040%	4/15/48	5,725	5,703
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.306%	4/15/48	4,500	4,446
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.883%	4/15/48	2,875	2,847
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23	2.982%	7/15/50	2,900	2,890
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23	3.398%	7/15/50	1,750	1,757
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23	3.719%	7/15/50	5,775	5,838
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25	3.383%	10/15/48	6,550	6,582
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25	3.635%	10/15/48	3,475	3,494
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26	3.323%	10/15/48	3,825	3,851
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26	3.531%	10/15/48	4,325	4,319
⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	3.557%	12/15/47	2,950	2,973

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5	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	3.753%	12/15/47	3,500	3,541
5	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C28	3.288%	1/15/49	4,175	4,185
5	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C28	3.544%	1/15/49	11,975	11,957
5	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29	3.140%	5/15/49	2,200	2,176
5	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29	3.325%	5/15/49	1,250	1,230
5	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.860%	9/15/49	11,700	11,108
5	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C31	3.102%	11/15/49	14,200	13,698
5	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32	3.720%	12/15/49	11,600	11,677
5	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32	3.994%	12/15/49	4,625	4,651
5	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33	3.599%	5/15/50	8,150	8,115
5	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33	3.852%	5/15/50	5,200	5,139
5	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34	3.276%	11/15/52	5,725	5,560
5	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34	3.536%	11/15/52	8,325	8,217
5	Morgan Stanley Capital I Trust 2012-C4	3.244%	3/15/45	7,000	7,031
5	Morgan Stanley Capital I Trust 2012-C4	3.773%	3/15/45	2,900	2,904
5	Morgan Stanley Capital I Trust 2015-UBS8	3.809%	12/15/48	4,100	4,162
5	Morgan Stanley Capital I Trust 2016-BNK2	3.049%	11/15/49	5,850	5,625
5	Morgan Stanley Capital I Trust 2016-BNK2	3.282%	11/15/49	4,707	4,537
5	Morgan Stanley Capital I Trust 2016-UB11	2.782%	8/15/49	11,700	11,055
5	Morgan Stanley Capital I Trust 2016-UB12	3.778%	12/15/49	5,000	4,953
5	Morgan Stanley Capital I Trust 2016-UBS12	3.596%	12/15/49	11,625	11,597
5	Morgan Stanley Capital I Trust 2017-H1	3.530%	6/15/50	7,500	7,424
5	Morgan Stanley Capital I Trust 2018-H4	4.310%	12/15/51	10,000	10,429
10	National Australia Bank Ltd.	2.250%	3/16/21	16,000	15,780
5	Nissan Auto Lease Trust 2016-B	1.610%	1/18/22	4,540	4,535
5	Nissan Auto Lease Trust 2017-B	2.050%	9/15/20	3,800	3,774
5	Nissan Auto Lease Trust 2017-B	2.170%	12/15/21	1,000	992
5	Nissan Auto Receivables 2015-B Owner Trust	1.340%	3/16/20	253	253
5	Nissan Auto Receivables 2015-B Owner Trust	1.790%	1/17/22	1,750	1,738
5	Nissan Auto Receivables 2015-C Owner Trust	1.370%	5/15/20	375	374
5	Nissan Auto Receivables 2015-C Owner Trust	1.670%	2/15/22	2,975	2,951
5	Nissan Auto Receivables 2016-B Owner Trust	1.540%	10/17/22	2,500	2,459
5	Nissan Auto Receivables 2016-C Owner Trust	1.180%	1/15/21	3,076	3,051
5	Nissan Auto Receivables 2016-C Owner Trust	1.380%	1/17/23	4,250	4,158
5	Nissan Auto Receivables 2017-B Owner Trust	1.750%	10/15/21	7,550	7,461
5	Nissan Auto Receivables 2017-B Owner Trust	1.950%	10/16/23	3,469	3,410
5	Nissan Auto Receivables 2018-A Owner Trust	2.650%	5/16/22	7,025	6,993
5	Nissan Auto Receivables 2018-A Owner Trust	2.890%	6/17/24	5,300	5,321
5	Nissan Master Owner Trust Receivables Series 2016-A	1.540%	6/15/21	5,750	5,709
5	Public Service New Hampshire Funding LLC 2018-1	3.094%	2/1/26	2,425	2,439
5	Public Service New Hampshire Funding LLC 2018-1	3.506%	8/1/28	1,175	1,205
5	Public Service New Hampshire Funding LLC 2018-1	3.814%	2/1/35	2,825	2,912
	Royal Bank of Canada	2.100%	10/14/20	57,900	56,992
	Royal Bank of Canada	1.875%	2/5/21	8,625	8,534
	Royal Bank of Canada	2.300%	3/22/21	8,750	8,618
5	Santander Drive Auto Receivables Trust 2017-3	1.870%	6/15/21	4,175	4,166
5	Santander Drive Auto Receivables Trust 2018-1	2.320%	8/16/21	2,075	2,069
5	Santander Drive Auto Receivables Trust 2018-2	2.750%	9/15/21	3,150	3,141
5	Santander Drive Auto Receivables Trust 2018-2	3.030%	9/15/22	3,425	3,420
5	Santander Drive Auto Receivables Trust 2018-2	3.350%	7/17/23	3,150	3,152
5	Santander Drive Auto Receivables Trust 2018-3	3.030%	2/15/22	2,125	2,124

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5 Santander Drive Auto Receivables Trust 2018-3	3.290%	10/17/22	1,850	1,849
5 Santander Drive Auto Receivables Trust 2018-3	3.510%	8/15/23	3,450	3,450
5 SG Commercial Mortgage Securities Trust 2016-C5	3.055%	10/10/48	9,000	8,689
5 Synchrony Card Issuance Trust 2018-A1	3.380%	9/15/24	15,275	15,400
5 Synchrony Credit Card Master Note Trust 2016-2	2.210%	5/15/24	21,306	20,887
5 Synchrony Credit Card Master Note Trust 2016-3	1.580%	9/15/22	8,550	8,464
5 Synchrony Credit Card Master Note Trust 2017-2	2.620%	10/15/25	9,050	8,880
5 Synchrony Credit Card Master Note Trust 2018-1	2.970%	3/15/24	15,750	15,716
5 Synchrony Credit Card Master Note Trust 2018-2	3.470%	5/15/26	15,675	15,837
5 Synchrony Credit Card Master Note Trust Series 2012-7	1.760%	9/15/22	6,545	6,488
5 TIAA Seasoned Commercial Mortgage Trust 2007-C4	5.481%	8/15/39	171	170
10 Toronto-Dominion Bank	2.250%	3/15/21	13,400	13,216
10 Toronto-Dominion Bank	2.500%	1/18/22	15,000	14,797
5 Toyota Auto Receivables 2015-B Owner Trust	1.740%	9/15/20	2,066	2,062
5 Toyota Auto Receivables 2015-C Owner Trust	1.690%	12/15/20	2,663	2,658
5 Toyota Auto Receivables 2016-B Owner Trust	1.300%	4/15/20	630	627
5 Toyota Auto Receivables 2016-B Owner Trust	1.520%	8/16/21	3,575	3,537
5 Toyota Auto Receivables 2016-C Owner Trust	1.140%	8/17/20	1,908	1,897
5 Toyota Auto Receivables 2016-C Owner Trust	1.320%	11/15/21	2,525	2,483
5 Toyota Auto Receivables 2017-D Owner Trust	1.930%	1/18/22	12,750	12,568
5 Toyota Auto Receivables 2018-A Owner Trust	2.350%	5/16/22	7,350	7,273
5 Toyota Auto Receivables 2018-A Owner Trust	2.520%	5/15/23	2,350	2,336
5 Toyota Auto Receivables 2018-B Owner Trust	2.960%	9/15/22	6,500	6,497
5 Toyota Auto Receivables 2018-B Owner Trust	3.110%	11/15/23	1,175	1,185
5 UBS Commercial Mortgage Trust 2017-C1	3.460%	6/15/50	10,100	9,884
5 UBS Commercial Mortgage Trust 2017-C1	3.724%	6/15/50	4,800	4,699
5 UBS Commercial Mortgage Trust 2017-C2	3.487%	8/15/50	8,050	7,887
5 UBS Commercial Mortgage Trust 2017-C2	3.740%	8/15/50	2,150	2,121
5 UBS Commercial Mortgage Trust 2017-C3	3.426%	8/15/50	9,700	9,458
5 UBS Commercial Mortgage Trust 2017-C3	3.739%	8/15/50	4,050	3,954
5 UBS Commercial Mortgage Trust 2017-C4	3.301%	10/15/50	6,450	6,273
5 UBS Commercial Mortgage Trust 2017-C4	3.563%	10/15/50	8,050	7,921
5 UBS Commercial Mortgage Trust 2017-C4	3.836%	10/15/50	3,562	3,484
5 UBS Commercial Mortgage Trust 2017-C5	3.474%	11/15/50	5,325	5,203
5 UBS Commercial Mortgage Trust 2017-C7	3.679%	12/15/50	8,225	8,163
5 UBS Commercial Mortgage Trust 2017-C7	4.061%	12/15/50	4,375	4,389
5 UBS Commercial Mortgage Trust 2018-C11	4.241%	6/15/51	7,375	7,625
5 UBS Commercial Mortgage Trust 2018-C12	4.296%	8/15/51	5,975	6,205
5 UBS Commercial Mortgage Trust 2018-C12	4.587%	8/15/51	4,000	4,176
5 UBS Commercial Mortgage Trust 2018-C13	4.208%	10/15/51	1,700	1,775
5 UBS Commercial Mortgage Trust 2018-C13	4.334%	10/15/51	5,825	6,068
5 UBS Commercial Mortgage Trust 2018-C13	4.585%	10/15/51	1,075	1,121
5 UBS Commercial Mortgage Trust 2018-C14	4.448%	12/15/51	12,950	13,614
5,5 UBS Commercial Mortgage Trust 2018-C15	4.341%	12/15/51	8,975	9,244
5 UBS Commercial Mortgage Trust 2018-C8	3.720%	2/15/51	7,900	7,888
5 UBS Commercial Mortgage Trust 2018-C8	3.983%	2/15/51	15,850	16,081
5 UBS Commercial Mortgage Trust 2018-C8	4.215%	2/15/51	4,225	4,281
5 UBS-Barclays Commercial Mortgage Trust 2013-C5	3.185%	3/10/46	4,636	4,634
5 UBS-Barclays Commercial Mortgage Trust 2013-C6	3.244%	4/10/46	7,716	7,729
5 UBS-Barclays Commercial Mortgage Trust 2013-C6	3.469%	4/10/46	1,150	1,149
5 UBS-Barclays Commercial Mortgage Trust 2018-C10	4.313%	5/15/51	10,475	10,889
5 UBS-Barclays Commercial Mortgage Trust 2018-C9	4.117%	3/15/51	15,800	16,180
5 Volkswagen Auto Loan Enhanced Trust 2018-1	3.020%	11/21/22	2,900	2,899
5 Volkswagen Auto Loan Enhanced Trust 2018-1	3.150%	7/22/24	1,950	1,058
5 Wells Fargo Commercial Mortgage Trust 2012-LC5	2.918%	10/15/45	9,467	9,373
5 Wells Fargo Commercial Mortgage Trust 2014-LC16	2.819%	8/15/50	1,491	1,489
5 Wells Fargo Commercial Mortgage Trust 2014-LC16	3.477%	8/15/50	1,125	1,133
5 Wells Fargo Commercial Mortgage Trust 2014-LC16	3.817%	8/15/50	9,925	10,126
5 Wells Fargo Commercial Mortgage Trust 2014-LC16	4.020%	8/15/50	550	556
5 Wells Fargo Commercial Mortgage Trust 2014-LC18	2.954%	12/15/47	2,774	2,766
5 Wells Fargo Commercial Mortgage Trust 2014-LC18	3.244%	12/15/47	1,961	1,965
5 Wells Fargo Commercial Mortgage Trust 2014-LC18	3.271%	12/15/47	4,000	3,984
5 Wells Fargo Commercial Mortgage Trust 2014-LC18	3.405%	12/15/47	5,650	5,634

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
5	Wells Fargo Commercial Mortgage Trust 2014-LC18	3.808%	12/15/47	2,850	2,864
5	Wells Fargo Commercial Mortgage Trust 2015-C26	2.991%	2/15/48	5,725	5,673
5	Wells Fargo Commercial Mortgage Trust 2015-C26	3.166%	2/15/48	3,150	3,096
5	Wells Fargo Commercial Mortgage Trust 2015-C26	3.580%	2/15/48	2,275	2,221
5	Wells Fargo Commercial Mortgage Trust 2015-C27	3.190%	2/15/48	14,120	14,033
5	Wells Fargo Commercial Mortgage Trust 2015-C28	3.540%	5/15/48	8,500	8,497
5	Wells Fargo Commercial Mortgage Trust 2015-C28	3.872%	5/15/48	1,619	1,616
5	Wells Fargo Commercial Mortgage Trust 2015-C29	3.400%	6/15/48	5,800	5,821
5	Wells Fargo Commercial Mortgage Trust 2015-C29	3.637%	6/15/48	8,500	8,577
5	Wells Fargo Commercial Mortgage Trust 2015-LC20	2.978%	4/15/50	1,536	1,521
5	Wells Fargo Commercial Mortgage Trust 2015-LC20	3.184%	4/15/50	14,401	14,171
5	Wells Fargo Commercial Mortgage Trust 2015-LC20	3.719%	4/15/50	2,850	2,758
5	Wells Fargo Commercial Mortgage Trust 2015-LC22	3.571%	9/15/58	2,350	2,384
5	Wells Fargo Commercial Mortgage Trust 2015-LC22	3.839%	9/15/58	3,425	3,495
5	Wells Fargo Commercial Mortgage Trust 2015-LC22	4.207%	9/15/58	2,925	2,972
5	Wells Fargo Commercial Mortgage Trust 2015-NXS1	2.632%	5/15/48	2,425	2,414
5	Wells Fargo Commercial Mortgage Trust 2015-NXS1	2.934%	5/15/48	4,200	4,165
5	Wells Fargo Commercial Mortgage Trust 2015-NXS1	3.148%	5/15/48	2,275	2,236
5	Wells Fargo Commercial Mortgage Trust 2015-P2	3.656%	12/15/48	4,700	4,774
5	Wells Fargo Commercial Mortgage Trust 2015-P2	3.809%	12/15/48	2,950	2,999
5	Wells Fargo Commercial Mortgage Trust 2015-SG1	3.789%	9/15/48	10,375	10,524
5	Wells Fargo Commercial Mortgage Trust 2016-BNK1	2.652%	8/15/49	7,850	7,367
5	Wells Fargo Commercial Mortgage Trust 2016-BNK1	2.814%	8/15/49	1,800	1,666
5	Wells Fargo Commercial Mortgage Trust 2016-C32	3.324%	1/15/59	3,084	3,085
5	Wells Fargo Commercial Mortgage Trust 2016-C32	3.560%	1/15/59	6,700	6,700
5	Wells Fargo Commercial Mortgage Trust 2016-C33	3.426%	3/15/59	2,350	2,330
5	Wells Fargo Commercial Mortgage Trust 2016-C34	3.096%	6/15/49	4,700	4,544
5	Wells Fargo Commercial Mortgage Trust 2016-C37	3.794%	12/15/49	4,675	4,720
5	Wells Fargo Commercial Mortgage Trust 2016-LC24	2.825%	10/15/49	5,275	5,156
5	Wells Fargo Commercial Mortgage Trust 2016-LC24	2.942%	10/15/49	9,053	8,652
5	Wells Fargo Commercial Mortgage Trust 2017-C38	3.453%	7/15/50	11,445	11,171
5	Wells Fargo Commercial Mortgage Trust 2017-C38	3.665%	7/15/50	3,243	3,158
5	Wells Fargo Commercial Mortgage Trust 2017-C39	3.418%	9/15/50	9,675	9,479
5	Wells Fargo Commercial Mortgage Trust 2017-C39	3.702%	9/15/50	5,375	5,246
5	Wells Fargo Commercial Mortgage Trust 2017-C40	3.317%	10/15/50	5,350	5,226
5	Wells Fargo Commercial Mortgage Trust 2017-C40	3.581%	10/15/50	8,025	7,953
5	Wells Fargo Commercial Mortgage Trust 2017-C40	3.854%	10/15/50	2,150	2,124
5	Wells Fargo Commercial Mortgage Trust 2017-C41	3.472%	11/15/50	13,300	13,057
5	Wells Fargo Commercial Mortgage Trust 2017-RB1	3.635%	3/15/50	8,600	8,521
5	Wells Fargo Commercial Mortgage Trust 2017-RC1	3.631%	1/15/60	8,500	8,468
5	Wells Fargo Commercial Mortgage Trust 2018-C43	4.012%	3/15/51	15,825	16,175
5	Wells Fargo Commercial Mortgage Trust 2018-C43	4.152%	3/15/51	2,742	2,784
5	Wells Fargo Commercial Mortgage Trust 2018-C44	4.212%	5/15/51	10,550	10,866
5	Wells Fargo Commercial Mortgage Trust 2018-C45	4.184%	6/15/51	10,125	10,479
5	Wells Fargo Commercial Mortgage Trust 2018-C46	4.152%	8/15/51	6,100	6,299
5	Wells Fargo Commercial Mortgage Trust 2018-C47	4.442%	9/15/61	10,600	11,195
5	WFRBS Commercial Mortgage Trust 2012-C10	2.875%	12/15/45	10,900	10,752
5	WFRBS Commercial Mortgage Trust 2012-C6	3.440%	4/15/45	7,425	7,465
5	WFRBS Commercial Mortgage Trust 2012-C7	3.431%	6/15/45	4,975	5,009
5	WFRBS Commercial Mortgage Trust 2012-C7	4.090%	6/15/45	4,400	4,508
5	WFRBS Commercial Mortgage Trust 2012-C8	3.001%	8/15/45	3,100	3,079
5	WFRBS Commercial Mortgage Trust 2012-C9	2.870%	11/15/45	6,091	6,015
5	WFRBS Commercial Mortgage Trust 2013-C11	3.071%	3/15/45	4,148	4,122
5	WFRBS Commercial Mortgage Trust 2013-C12	3.198%	3/15/48	1,733	1,729
5	WFRBS Commercial Mortgage Trust 2013-C12	3.560%	3/15/48	820	828
5	WFRBS Commercial Mortgage Trust 2013-C13	3.001%	5/15/45	3,436	3,402
5	WFRBS Commercial Mortgage Trust 2013-C13	3.345%	5/15/45	673	664
5	WFRBS Commercial Mortgage Trust 2013-C14	3.337%	6/15/46	6,000	6,020
5	WFRBS Commercial Mortgage Trust 2013-C14	3.488%	6/15/46	3,000	2,973
5	WFRBS Commercial Mortgage Trust 2013-C15	3.720%	8/15/46	1,060	1,074
5	WFRBS Commercial Mortgage Trust 2013-C15	4.153%	8/15/46	4,470	4,635
5	WFRBS Commercial Mortgage Trust 2013-C15	4.358%	8/15/46	1,120	1,146
5	WFRBS Commercial Mortgage Trust 2013-C16	3.963%	9/15/46	1,193	1,215
5	WFRBS Commercial Mortgage Trust 2013-C16	4.415%	9/15/46	1,250	1,311

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
5 WFRBS Commercial Mortgage Trust 2013-C16	4.668%	9/15/46	2,100	2,180
5 WFRBS Commercial Mortgage Trust 2013-C17	3.558%	12/15/46	1,131	1,142
5 WFRBS Commercial Mortgage Trust 2013-C17	4.023%	12/15/46	1,450	1,495
5 WFRBS Commercial Mortgage Trust 2013-C17	4.255%	12/15/46	1,150	1,174
5 WFRBS Commercial Mortgage Trust 2013-C17	4.788%	12/15/46	1,150	1,190
5 WFRBS Commercial Mortgage Trust 2013-C18	3.027%	12/15/46	32	32
5 WFRBS Commercial Mortgage Trust 2013-C18	3.651%	12/15/46	2,300	2,319
5 WFRBS Commercial Mortgage Trust 2013-C18	4.162%	12/15/46	5,010	5,200
5 WFRBS Commercial Mortgage Trust 2013-C18	4.387%	12/15/46	575	592
5 WFRBS Commercial Mortgage Trust 2013-C18	4.706%	12/15/46	862	900
5 WFRBS Commercial Mortgage Trust 2013-UBS1	2.927%	3/15/46	73	73
5 WFRBS Commercial Mortgage Trust 2013-UBS1	3.591%	3/15/46	1,750	1,757
5 WFRBS Commercial Mortgage Trust 2013-UBS1	4.079%	3/15/46	2,350	2,422
5 WFRBS Commercial Mortgage Trust 2013-UBS1	4.685%	3/15/46	575	600
5 WFRBS Commercial Mortgage Trust 2014-C19	3.618%	3/15/47	950	961
5 WFRBS Commercial Mortgage Trust 2014-C19	3.660%	3/15/47	1,250	1,259
5 WFRBS Commercial Mortgage Trust 2014-C19	4.101%	3/15/47	2,825	2,925
5 WFRBS Commercial Mortgage Trust 2014-C19	4.723%	3/15/47	950	966
5 WFRBS Commercial Mortgage Trust 2014-C20	3.036%	5/15/47	824	824
5 WFRBS Commercial Mortgage Trust 2014-C20	3.638%	5/15/47	1,100	1,114
5 WFRBS Commercial Mortgage Trust 2014-C20	3.723%	5/15/47	3,500	3,566
5 WFRBS Commercial Mortgage Trust 2014-C20	3.995%	5/15/47	1,675	1,724
5 WFRBS Commercial Mortgage Trust 2014-C20	4.176%	5/15/47	1,675	1,712
5 WFRBS Commercial Mortgage Trust 2014-C21	3.678%	8/15/47	4,000	4,057
5 WFRBS Commercial Mortgage Trust 2014-C22	3.752%	9/15/57	8,200	8,341
5 WFRBS Commercial Mortgage Trust 2014-C22	4.371%	9/15/57	1,675	1,688
5 WFRBS Commercial Mortgage Trust 2014-C23	3.636%	10/15/57	3,143	3,190
5 WFRBS Commercial Mortgage Trust 2014-C23	3.917%	10/15/57	1,675	1,718
5 WFRBS Commercial Mortgage Trust 2014-C23	4.210%	10/15/57	1,125	1,153
5 WFRBS Commercial Mortgage Trust 2014-C24	3.428%	11/15/47	2,860	2,867
5 WFRBS Commercial Mortgage Trust 2014-C24	3.607%	11/15/47	2,860	2,885
5 WFRBS Commercial Mortgage Trust 2014-LC14	2.862%	3/15/47	173	173
5 WFRBS Commercial Mortgage Trust 2014-LC14	3.522%	3/15/47	2,800	2,828
5 WFRBS Commercial Mortgage Trust 2014-LC14	4.045%	3/15/47	6,720	6,938
5 WFRBS Commercial Mortgage Trust 2014-LC14	4.351%	3/15/47	2,800	2,883
5 World Financial Network Credit Card Master Note Trust Series 2017-C	2.310%	8/15/24	8,600	8,481
5 World Financial Network Credit Card Master Note Trust Series 2018-A	3.070%	12/16/24	10,625	10,585
5 World Omni Auto Receivables Trust 2015-B	1.490%	12/15/20	538	536
5 World Omni Auto Receivables Trust 2015-B	1.840%	1/17/22	2,975	2,958
5 World Omni Automobile Lease Securitization Trust 2016-A	1.610%	1/15/22	3,000	2,998
Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$5,508,915)				5,435,914

Corporate Bonds (26.3%)

Finance (8.6%)

Banking (6.1%)

American Express Co.	2.200%	10/30/20	15,000	14,697
American Express Co.	3.375%	5/17/21	2,563	2,560
American Express Co.	3.700%	11/5/21	10,125	10,248
American Express Co.	2.500%	8/1/22	7,680	7,407
American Express Co.	2.650%	12/2/22	10,730	10,381
American Express Co.	3.400%	2/27/23	16,310	16,201
American Express Co.	3.700%	8/3/23	16,575	16,639
American Express Co.	3.000%	10/30/24	21,622	20,763
American Express Co.	3.625%	12/5/24	12,580	12,296
American Express Co.	4.200%	11/6/25	10,700	10,926
American Express Co.	4.050%	12/3/42	2,209	2,098
American Express Credit Corp.	2.200%	3/3/20	19,170	18,965
American Express Credit Corp.	2.375%	5/26/20	13,270	13,109
American Express Credit Corp.	2.600%	9/14/20	25,747	25,448
American Express Credit Corp.	2.250%	5/5/21	21,441	20,934

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
American Express Credit Corp.	2.700%	3/3/22	37,494	36,571
American Express Credit Corp.	3.300%	5/3/27	23,189	22,501
Associated Bank NA	3.500%	8/13/21	3,300	3,299
Australia & New Zealand Banking Group Ltd.	2.125%	8/19/20	8,265	8,131
Australia & New Zealand Banking Group Ltd.	2.250%	11/9/20	14,201	13,955
Australia & New Zealand Banking Group Ltd.	2.700%	11/16/20	14,325	14,183
Australia & New Zealand Banking Group Ltd.	2.300%	6/1/21	6,610	6,452
Australia & New Zealand Banking Group Ltd.	2.550%	11/23/21	8,000	7,812
Australia & New Zealand Banking Group Ltd.	2.625%	5/19/22	10,640	10,370
Australia & New Zealand Banking Group Ltd.	2.625%	11/9/22	15,800	15,285
Australia & New Zealand Banking Group Ltd.	3.700%	11/16/25	12,500	12,383
Banco Bilbao Vizcaya Argentaria SA	3.000%	10/20/20	16,384	16,205
Banco Santander SA	3.500%	4/11/22	350	343
Banco Santander SA	3.125%	2/23/23	10,000	9,476
Banco Santander SA	3.848%	4/12/23	9,950	8,792
Banco Santander SA	5.179%	11/19/25	23,958	23,769
Banco Santander SA	4.250%	4/11/27	1,150	1,069
Banco Santander SA	3.800%	2/23/28	5,006	4,449
Bancolumbia SA	5.950%	6/3/21	9,774	10,206
Bank of America Corp.	2.250%	4/21/20	24,485	24,192
Bank of America Corp.	5.625%	7/1/20	53	55
Bank of America Corp.	2.625%	10/19/20	25,336	25,044
Bank of America Corp.	2.151%	11/9/20	5,238	5,144
Bank of America Corp.	5.875%	1/5/21	500	526
Bank of America Corp.	2.625%	4/19/21	13,710	13,520
5 Bank of America Corp.	2.369%	7/21/21	22,795	22,400
5 Bank of America Corp.	2.328%	10/1/21	31,750	31,126
5 Bank of America Corp.	2.738%	1/23/22	20,108	19,764
Bank of America Corp.	5.700%	1/24/22	425	451
5 Bank of America Corp.	3.499%	5/17/22	14,200	14,204
Bank of America Corp.	2.503%	10/21/22	19,275	18,515
Bank of America Corp.	3.300%	1/11/23	51,874	51,100
5 Bank of America Corp.	3.124%	1/20/23	5,678	5,576
5 Bank of America Corp.	2.881%	4/24/23	28,325	27,554
5 Bank of America Corp.	2.816%	7/21/23	46,108	44,625
Bank of America Corp.	4.100%	7/24/23	12,592	12,773
Bank of America Corp.	3.004%	12/20/23	147,091	142,921
Bank of America Corp.	4.125%	1/22/24	34,290	34,746
5 Bank of America Corp.	3.550%	3/5/24	12,605	12,435
Bank of America Corp.	4.000%	4/1/24	13,701	13,789
5 Bank of America Corp.	3.864%	7/23/24	8,300	8,307
Bank of America Corp.	4.200%	8/26/24	59,052	58,544
Bank of America Corp.	4.000%	1/22/25	49,603	48,513
Bank of America Corp.	3.950%	4/21/25	42,956	41,653
5 Bank of America Corp.	3.093%	10/1/25	34,158	32,255
5 Bank of America Corp.	3.366%	1/23/26	13,300	12,703
Bank of America Corp.	4.450%	3/3/26	33,027	32,651
Bank of America Corp.	3.500%	4/19/26	9,745	9,381
Bank of America Corp.	4.250%	10/22/26	12,133	11,796
Bank of America Corp.	3.248%	10/21/27	27,196	25,197
Bank of America Corp.	4.183%	11/25/27	21,525	20,666
5 Bank of America Corp.	3.824%	1/20/28	25,980	25,118
5 Bank of America Corp.	3.705%	4/24/28	16,867	16,163
5 Bank of America Corp.	3.593%	7/21/28	37,708	35,694
Bank of America Corp.	3.419%	12/20/28	72,026	67,316
5 Bank of America Corp.	3.970%	3/5/29	21,300	20,696
5 Bank of America Corp.	4.271%	7/23/29	7,500	7,485
Bank of America Corp.	6.110%	1/29/37	12,549	13,927
5 Bank of America Corp.	4.244%	4/24/38	22,358	21,306
Bank of America Corp.	7.750%	5/14/38	20,366	26,604
Bank of America Corp.	5.875%	2/7/42	33,308	38,574
Bank of America Corp.	5.000%	1/21/44	24,946	26,013
Bank of America Corp.	4.875%	4/1/44	10,951	11,252

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Bank of America Corp.	4.750%	4/21/45	1,650	1,631
5	Bank of America Corp.	4.443%	1/20/48	4,525	4,390
5	Bank of America Corp.	3.946%	1/23/49	15,150	13,554
	Bank of America NA	6.000%	10/15/36	10,005	11,550
	Bank of Montreal	2.100%	6/15/20	5,200	5,131
	Bank of Montreal	3.100%	7/13/20	15,500	15,449
	Bank of Montreal	3.100%	4/13/21	18,000	17,992
	Bank of Montreal	1.900%	8/27/21	13,125	12,701
	Bank of Montreal	2.350%	9/11/22	7,841	7,564
	Bank of Montreal	2.550%	11/6/22	12,471	12,080
5	Bank of Montreal	4.338%	10/5/28	5,000	4,982
5	Bank of Montreal	3.803%	12/15/32	24,050	22,359
	Bank of New York Mellon Corp.	4.600%	1/15/20	6,200	6,302
	Bank of New York Mellon Corp.	2.150%	2/24/20	5,000	4,955
	Bank of New York Mellon Corp.	2.600%	8/17/20	5,311	5,267
	Bank of New York Mellon Corp.	2.450%	11/27/20	6,850	6,765
	Bank of New York Mellon Corp.	2.500%	4/15/21	14,564	14,380
	Bank of New York Mellon Corp.	2.050%	5/3/21	25,328	24,718
	Bank of New York Mellon Corp.	3.550%	9/23/21	1,955	1,978
	Bank of New York Mellon Corp.	2.600%	2/7/22	10,971	10,762
	Bank of New York Mellon Corp.	2.950%	1/29/23	10,100	9,939
	Bank of New York Mellon Corp.	3.500%	4/28/23	3,408	3,416
5	Bank of New York Mellon Corp.	2.661%	5/16/23	12,910	12,567
	Bank of New York Mellon Corp.	3.450%	8/11/23	5,275	5,288
	Bank of New York Mellon Corp.	2.200%	8/16/23	10,549	10,006
	Bank of New York Mellon Corp.	3.650%	2/4/24	6,917	6,926
	Bank of New York Mellon Corp.	3.400%	5/15/24	1,070	1,062
	Bank of New York Mellon Corp.	3.250%	9/11/24	13,790	13,555
	Bank of New York Mellon Corp.	3.000%	2/24/25	5,753	5,553
	Bank of New York Mellon Corp.	2.800%	5/4/26	6,471	6,073
	Bank of New York Mellon Corp.	2.450%	8/17/26	6,381	5,832
	Bank of New York Mellon Corp.	3.250%	5/16/27	22,248	21,474
	Bank of New York Mellon Corp.	3.400%	1/29/28	7,445	7,247
5	Bank of New York Mellon Corp.	3.442%	2/7/28	7,925	7,725
	Bank of New York Mellon Corp.	3.000%	10/30/28	5,100	4,647
	Bank of New York Mellon Corp.	3.300%	8/23/29	4,250	3,984
	Bank of Nova Scotia	2.150%	7/14/20	200	197
	Bank of Nova Scotia	2.350%	10/21/20	22,850	22,552
	Bank of Nova Scotia	4.375%	1/13/21	1,811	1,854
	Bank of Nova Scotia	2.800%	7/21/21	38,048	37,633
	Bank of Nova Scotia	2.700%	3/7/22	13,195	12,908
	Bank of Nova Scotia	2.450%	9/19/22	1,470	1,418
	Bank of Nova Scotia	4.500%	12/16/25	31,755	31,444
	Bank One Corp.	7.625%	10/15/26	2,610	3,116
	Bank One Corp.	8.000%	4/29/27	1,500	1,842
	Barclays Bank plc	5.140%	10/14/20	2,425	2,455
	Barclays Bank plc	2.650%	1/11/21	7,574	7,429
	Barclays plc	2.875%	6/8/20	15,100	14,858
	Barclays plc	3.250%	1/12/21	21,565	21,122
	Barclays plc	3.200%	8/10/21	21,400	20,811
	Barclays plc	3.684%	1/10/23	16,665	15,976
5	Barclays plc	4.610%	2/15/23	10,000	9,915
5	Barclays plc	4.338%	5/16/24	19,000	18,505
	Barclays plc	3.650%	3/16/25	32,290	29,945
	Barclays plc	4.375%	1/12/26	24,751	23,525
	Barclays plc	4.337%	1/10/28	11,612	10,735
5	Barclays plc	4.972%	5/16/29	13,600	13,073
	Barclays plc	5.250%	8/17/45	7,980	7,357
	Barclays plc	4.950%	1/10/47	11,513	10,237
	BB&T Corp.	2.450%	1/15/20	14,695	14,592
	BB&T Corp.	2.150%	2/1/21	7,375	7,205
	BB&T Corp.	2.050%	5/10/21	15,586	15,177
	BB&T Corp.	3.200%	9/3/21	8,625	8,654
	BB&T Corp.	2.750%	4/1/22	6,350	6,225

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	BB&T Corp.	3.750%	12/6/23	8,750	8,853
	BB&T Corp.	2.850%	10/26/24	7,282	6,989
	BB&T Corp.	3.700%	6/5/25	10,350	10,377
	BNP Paribas SA	2.375%	5/21/20	7,153	7,078
	BNP Paribas SA	5.000%	1/15/21	41,021	42,480
	BNP Paribas SA	3.250%	3/3/23	21,210	20,765
	BNP Paribas SA	4.250%	10/15/24	2,500	2,466
	BPCE SA	2.250%	1/27/20	4,850	4,794
	BPCE SA	2.650%	2/3/21	7,957	7,814
	BPCE SA	2.750%	12/2/21	9,095	8,849
10	BPCE SA	3.000%	5/22/22	5,500	5,319
	BPCE SA	4.000%	4/15/24	21,067	21,248
	BPCE SA	3.375%	12/2/26	4,750	4,456
	Branch Banking & Trust Co.	2.100%	1/15/20	14,700	14,555
	Branch Banking & Trust Co.	2.250%	6/1/20	17,925	17,712
	Branch Banking & Trust Co.	2.850%	4/1/21	385	382
	Branch Banking & Trust Co.	2.625%	1/15/22	15,250	14,958
	Branch Banking & Trust Co.	3.625%	9/16/25	18,853	18,574
	Branch Banking & Trust Co.	3.800%	10/30/26	3,025	3,003
	Canadian Imperial Bank of Commerce	2.100%	10/5/20	12,770	12,523
	Canadian Imperial Bank of Commerce	2.700%	2/2/21	9,800	9,697
	Canadian Imperial Bank of Commerce	2.550%	6/16/22	20,282	19,713
	Canadian Imperial Bank of Commerce	3.500%	9/13/23	12,350	12,383
	Capital One Bank USA NA	3.375%	2/15/23	27,653	26,704
	Capital One Financial Corp.	2.500%	5/12/20	15,950	15,734
	Capital One Financial Corp.	2.400%	10/30/20	7,000	6,850
	Capital One Financial Corp.	3.450%	4/30/21	15,550	15,547
	Capital One Financial Corp.	4.750%	7/15/21	4,113	4,216
	Capital One Financial Corp.	3.050%	3/9/22	1,385	1,353
	Capital One Financial Corp.	3.200%	1/30/23	14,085	13,679
	Capital One Financial Corp.	3.500%	6/15/23	4,510	4,426
	Capital One Financial Corp.	3.750%	4/24/24	8,178	7,977
	Capital One Financial Corp.	3.300%	10/30/24	10,100	9,533
	Capital One Financial Corp.	3.200%	2/5/25	2,135	1,994
	Capital One Financial Corp.	4.250%	4/30/25	7,500	7,437
	Capital One Financial Corp.	4.200%	10/29/25	11,035	10,617
	Capital One Financial Corp.	3.750%	7/28/26	16,600	15,199
	Capital One Financial Corp.	3.750%	3/9/27	8,343	7,751
	Capital One Financial Corp.	3.800%	1/31/28	16,311	15,077
	Capital One NA	2.350%	1/31/20	15,130	14,931
	Capital One NA	2.950%	7/23/21	9,181	9,039
	Capital One NA	2.250%	9/13/21	16,950	16,322
	Capital One NA	2.650%	8/8/22	15,250	14,649
	Citibank NA	3.050%	5/1/20	20,000	19,964
	Citibank NA	2.100%	6/12/20	15,850	15,581
	Citibank NA	2.125%	10/20/20	37,301	36,512
	Citibank NA	2.850%	2/12/21	13,000	12,885
	Citibank NA	3.400%	7/23/21	14,000	14,001
5,10	Citicorp Lease Pass-Through Trust 1999-1	8.040%	12/15/19	10,588	11,106
	Citigroup Inc.	2.450%	1/10/20	16,375	16,235
	Citigroup Inc.	2.400%	2/18/20	18,365	18,196
	Citigroup Inc.	5.375%	8/9/20	6,973	7,189
	Citigroup Inc.	2.650%	10/26/20	28,998	28,609
	Citigroup Inc.	2.700%	3/30/21	39,285	38,640
	Citigroup Inc.	2.350%	8/2/21	7,128	6,918
	Citigroup Inc.	2.900%	12/8/21	45,853	45,046
	Citigroup Inc.	4.500%	1/14/22	35,933	36,788
	Citigroup Inc.	2.750%	4/25/22	2,800	2,712
	Citigroup Inc.	4.050%	7/30/22	10,570	10,590
	Citigroup Inc.	2.700%	10/27/22	9,950	9,584
5	Citigroup Inc.	3.142%	1/24/23	19,550	19,186
	Citigroup Inc.	3.375%	3/1/23	5,550	5,459
	Citigroup Inc.	3.500%	5/15/23	19,623	19,262
5	Citigroup Inc.	2.876%	7/24/23	15,700	15,223

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	Citigroup Inc.	3.875%	10/25/23	13,245	13,280
5	Citigroup Inc.	4.044%	6/1/24	2,195	2,205
	Citigroup Inc.	3.750%	6/16/24	20,377	20,225
	Citigroup Inc.	4.000%	8/5/24	18,929	18,656
	Citigroup Inc.	3.875%	3/26/25	10,438	10,099
	Citigroup Inc.	3.300%	4/27/25	4,832	4,606
	Citigroup Inc.	4.400%	6/10/25	52,319	51,206
	Citigroup Inc.	5.500%	9/13/25	11,753	12,351
	Citigroup Inc.	3.700%	1/12/26	22,925	22,048
	Citigroup Inc.	4.600%	3/9/26	22,967	22,693
	Citigroup Inc.	3.400%	5/1/26	15,289	14,351
	Citigroup Inc.	3.200%	10/21/26	37,507	34,661
	Citigroup Inc.	4.450%	9/29/27	31,985	30,821
5	Citigroup Inc.	3.887%	1/10/28	15,507	14,920
5	Citigroup Inc.	3.668%	7/24/28	39,604	37,398
	Citigroup Inc.	4.125%	7/25/28	13,175	12,376
5	Citigroup Inc.	3.520%	10/27/28	29,310	27,344
5	Citigroup Inc.	4.075%	4/23/29	16,570	16,177
	Citigroup Inc.	6.625%	6/15/32	4,370	5,065
	Citigroup Inc.	5.875%	2/22/33	1,525	1,661
	Citigroup Inc.	6.000%	10/31/33	7,756	8,513
	Citigroup Inc.	6.125%	8/25/36	13,964	15,430
5	Citigroup Inc.	3.878%	1/24/39	23,100	20,558
	Citigroup Inc.	8.125%	7/15/39	24,330	33,834
	Citigroup Inc.	5.875%	1/30/42	13,988	16,013
	Citigroup Inc.	6.675%	9/13/43	5,369	6,397
	Citigroup Inc.	4.950%	11/7/43	3,036	3,072
	Citigroup Inc.	5.300%	5/6/44	10,419	10,627
	Citigroup Inc.	4.650%	7/30/45	11,416	11,114
	Citigroup Inc.	4.750%	5/18/46	23,742	22,133
5	Citigroup Inc.	4.281%	4/24/48	10,433	9,756
	Citigroup Inc.	4.650%	7/23/48	26,125	25,682
	Citizens Bank NA	2.250%	3/2/20	5,150	5,091
	Citizens Bank NA	2.200%	5/26/20	12,485	12,302
	Citizens Bank NA	2.250%	10/30/20	10,000	9,795
	Citizens Bank NA	2.550%	5/13/21	7,430	7,277
	Citizens Bank NA	2.650%	5/26/22	9,175	8,905
	Citizens Bank NA	3.700%	3/29/23	5,065	5,076
	Citizens Financial Group Inc.	2.375%	7/28/21	1,750	1,704
	Citizens Financial Group Inc.	4.300%	12/3/25	6,303	6,222
	Comerica Bank	4.000%	7/27/25	50	50
	Comerica Inc.	3.700%	7/31/23	11,650	11,652
	Commonwealth Bank of Australia	2.300%	3/12/20	250	248
10	Commonwealth Bank of Australia	2.050%	9/18/20	25	25
	Commonwealth Bank of Australia	2.400%	11/2/20	12,911	12,720
	Commonwealth Bank of Australia	2.550%	3/15/21	8,395	8,266
10	Commonwealth Bank of Australia	2.750%	3/10/22	15,000	14,709
10	Commonwealth Bank of Australia	3.900%	7/12/47	50	47
	Compass Bank	3.500%	6/11/21	10,200	10,142
	Compass Bank	2.875%	6/29/22	19,400	18,584
	Cooperatieve Rabobank UA	2.250%	1/14/20	24,300	24,092
	Cooperatieve Rabobank UA	4.500%	1/11/21	100	102
	Cooperatieve Rabobank UA	2.500%	1/19/21	48,750	47,938
	Cooperatieve Rabobank UA	3.125%	4/26/21	180	179
	Cooperatieve Rabobank UA	2.750%	1/10/22	12,052	11,816
	Cooperatieve Rabobank UA	3.875%	2/8/22	41,588	42,031
	Cooperatieve Rabobank UA	3.950%	11/9/22	40,698	40,484
	Cooperatieve Rabobank UA	4.625%	12/1/23	17,615	17,875
	Cooperatieve Rabobank UA	3.375%	5/21/25	19,309	18,830
	Cooperatieve Rabobank UA	4.375%	8/4/25	15,053	14,773
	Cooperatieve Rabobank UA	3.750%	7/21/26	12,005	11,261
	Cooperatieve Rabobank UA	5.250%	5/24/41	10,318	11,339
	Cooperatieve Rabobank UA	5.750%	12/1/43	10,950	11,978
	Cooperatieve Rabobank UA	5.250%	8/4/45	11,095	11,416

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Credit Suisse AG	5.400%	1/14/20	8,516	8,651
Credit Suisse AG	4.375%	8/5/20	7,310	7,433
Credit Suisse AG	3.000%	10/29/21	29,344	28,908
Credit Suisse AG	3.625%	9/9/24	28,229	27,648
¹⁰ Credit Suisse Group AG	3.574%	1/9/23	10,000	9,750
¹⁰ Credit Suisse Group AG	4.282%	1/9/28	25,500	24,513
Credit Suisse Group Funding Guernsey Ltd.	2.750%	3/26/20	3,150	3,124
Credit Suisse Group Funding Guernsey Ltd.	3.125%	12/10/20	12,850	12,760
Credit Suisse Group Funding Guernsey Ltd.	3.450%	4/16/21	36,845	36,748
Credit Suisse Group Funding Guernsey Ltd.	3.800%	9/15/22	21,875	21,764
Credit Suisse Group Funding Guernsey Ltd.	3.800%	6/9/23	11,780	11,536
Credit Suisse Group Funding Guernsey Ltd.	3.750%	3/26/25	31,950	30,548
Credit Suisse Group Funding Guernsey Ltd.	4.550%	4/17/26	1,000	993
Credit Suisse Group Funding Guernsey Ltd.	4.875%	5/15/45	17,158	16,991
Credit Suisse USA Inc.	7.125%	7/15/32	7,529	9,527
Deutsche Bank AG	2.700%	7/13/20	19,000	18,421
Deutsche Bank AG	2.950%	8/20/20	7,776	7,544
Deutsche Bank AG	3.125%	1/13/21	11,907	11,557
Deutsche Bank AG	3.150%	1/22/21	14,200	13,677
Deutsche Bank AG	3.375%	5/12/21	10,979	10,620
Deutsche Bank AG	4.250%	10/14/21	20,001	19,712
Deutsche Bank AG	3.300%	11/16/22	27,156	25,180
Deutsche Bank AG	3.950%	2/27/23	25,000	23,527
Deutsche Bank AG	4.100%	1/13/26	8,010	7,261
Deutsche Bank AG	3.700%	5/30/24	27,739	25,201
Discover Bank	3.100%	6/4/20	4,847	4,801
Discover Bank	3.200%	8/9/21	4,701	4,650
Discover Bank	3.350%	2/6/23	9,200	8,941
Discover Bank	4.200%	8/8/23	18,124	18,144
Discover Bank	4.250%	3/13/26	2,675	2,609
Discover Bank	3.450%	7/27/26	8,250	7,581
⁵ Discover Bank	4.682%	8/9/28	3,000	2,977
Discover Bank	4.650%	9/13/28	8,900	8,805
Discover Financial Services	5.200%	4/27/22	1,817	1,881
Discover Financial Services	3.850%	11/21/22	10,115	10,045
Discover Financial Services	3.950%	11/6/24	6,925	5,552
Discover Financial Services	3.750%	3/4/25	5,800	5,553
Discover Financial Services	4.100%	2/9/27	6,500	6,070
Fifth Third Bancorp	2.875%	7/27/20	575	572
Fifth Third Bancorp	3.500%	3/15/22	3,553	3,559
Fifth Third Bancorp	4.300%	1/16/24	11,774	11,930
Fifth Third Bancorp	3.950%	3/14/28	7,860	7,819
Fifth Third Bancorp	8.250%	3/1/38	8,972	11,952
Fifth Third Bank	2.200%	10/30/20	3,150	3,088
Fifth Third Bank	2.250%	6/14/21	13,679	13,354
Fifth Third Bank	3.350%	7/26/21	6,350	6,364
Fifth Third Bank	2.875%	10/1/21	7,504	7,417
Fifth Third Bank	3.950%	7/28/25	9,050	9,178
Fifth Third Bank	3.850%	3/15/26	8,502	8,356
First Horizon National Corp.	3.500%	12/15/20	5,063	5,058
First Niagara Financial Group Inc.	6.750%	3/19/20	1,875	1,949
First Republic Bank	2.500%	6/6/22	11,850	11,473
First Republic Bank	4.375%	8/1/46	2,375	2,202
First Republic Bank	4.625%	2/13/47	2,875	2,760
FirstMerit Bank NA	4.270%	11/25/26	5,750	5,560
Goldman Sachs Bank USA	3.200%	6/5/20	8,575	8,574
Goldman Sachs Capital I	6.345%	2/15/34	13,025	14,555
Goldman Sachs Group Inc.	5.375%	3/15/20	38,801	39,662
Goldman Sachs Group Inc.	2.600%	4/23/20	21,524	21,320
Goldman Sachs Group Inc.	6.000%	6/15/20	35,004	36,232
Goldman Sachs Group Inc.	2.750%	9/15/20	22,611	22,375
Goldman Sachs Group Inc.	2.875%	2/25/21	16,166	15,920
Goldman Sachs Group Inc.	2.625%	4/25/21	22,612	22,050
Goldman Sachs Group Inc.	5.250%	7/27/21	24,869	25,787

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Goldman Sachs Group Inc.	2.350%	11/15/21	20,200	19,487
Goldman Sachs Group Inc.	5.750%	1/24/22	62,548	65,571
Goldman Sachs Group Inc.	3.000%	4/26/22	38,214	36,966
5 Goldman Sachs Group Inc.	2.876%	10/31/22	53,297	52,003
Goldman Sachs Group Inc.	3.625%	1/22/23	31,109	30,616
Goldman Sachs Group Inc.	3.200%	2/23/23	14,800	14,356
5 Goldman Sachs Group Inc.	2.908%	6/5/23	24,891	23,738
5 Goldman Sachs Group Inc.	2.905%	7/24/23	24,500	23,397
Goldman Sachs Group Inc.	4.000%	3/3/24	72,421	71,511
Goldman Sachs Group Inc.	3.850%	7/8/24	19,179	18,692
Goldman Sachs Group Inc.	3.500%	1/23/25	27,364	25,930
Goldman Sachs Group Inc.	3.750%	5/22/25	1,128	1,080
5 Goldman Sachs Group Inc.	3.272%	9/29/25	40,322	37,757
Goldman Sachs Group Inc.	4.250%	10/21/25	14,020	13,429
Goldman Sachs Group Inc.	3.750%	2/25/26	30,869	29,164
Goldman Sachs Group Inc.	3.500%	11/16/26	36,235	33,610
Goldman Sachs Group Inc.	5.950%	1/15/27	9,328	9,853
Goldman Sachs Group Inc.	3.850%	1/26/27	36,073	34,016
5 Goldman Sachs Group Inc.	3.691%	6/5/28	25,950	24,201
5 Goldman Sachs Group Inc.	3.814%	4/23/29	33,035	30,782
5 Goldman Sachs Group Inc.	4.223%	5/1/29	22,355	21,527
Goldman Sachs Group Inc.	6.450%	5/1/36	22,624	24,983
Goldman Sachs Group Inc.	6.750%	10/1/37	45,937	52,204
5 Goldman Sachs Group Inc.	4.017%	10/31/38	29,859	26,235
5 Goldman Sachs Group Inc.	4.411%	4/23/39	22,330	20,982
Goldman Sachs Group Inc.	6.250%	2/1/41	27,777	31,708
Goldman Sachs Group Inc.	4.800%	7/8/44	29,708	28,386
Goldman Sachs Group Inc.	5.150%	5/22/45	28,869	27,249
Goldman Sachs Group Inc.	4.750%	10/21/45	11,379	10,857
HSBC Bank USA NA	4.875%	8/24/20	26,859	27,448
HSBC Bank USA NA	5.875%	11/1/34	7,640	8,591
HSBC Bank USA NA	5.625%	8/15/35	3,894	4,251
HSBC Bank USA NA	7.000%	1/15/39	8,709	10,888
HSBC Holdings plc	3.400%	3/8/21	39,285	39,170
HSBC Holdings plc	5.100%	4/5/21	39,245	40,508
HSBC Holdings plc	2.950%	5/25/21	49,428	48,720
HSBC Holdings plc	2.650%	1/5/22	31,513	30,582
HSBC Holdings plc	4.875%	1/14/22	3,760	3,889
HSBC Holdings plc	4.000%	3/30/22	11,181	11,286
5 HSBC Holdings plc	3.262%	3/13/23	25,882	25,358
HSBC Holdings plc	3.600%	5/25/23	3,900	21,664
5 HSBC Holdings plc	3.033%	11/22/23	6,939	6,695
HSBC Holdings plc	4.250%	3/14/24	31,403	31,390
5 HSBC Holdings plc	3.950%	5/18/24	10,000	9,900
HSBC Holdings plc	4.250%	8/18/25	12,257	11,921
HSBC Holdings plc	4.300%	3/8/26	39,675	39,057
HSBC Holdings plc	3.900%	5/25/26	40,350	38,678
5 HSBC Holdings plc	4.292%	9/12/26	27,450	27,066
HSBC Holdings plc	4.375%	11/23/26	16,831	16,316
5 HSBC Holdings plc	4.041%	3/13/28	32,403	30,997
5 HSBC Holdings plc	4.583%	6/19/29	21,000	20,804
HSBC Holdings plc	7.625%	5/17/32	1,946	2,443
HSBC Holdings plc	7.350%	11/27/32	2,040	2,517
HSBC Holdings plc	6.500%	5/2/36	13,904	15,795
HSBC Holdings plc	6.500%	9/15/37	34,245	39,120
HSBC Holdings plc	6.800%	6/1/38	5,749	6,801
HSBC Holdings plc	6.100%	1/14/42	3,048	3,563
HSBC Holdings plc	5.250%	3/14/44	23,653	23,648
HSBC USA Inc.	2.350%	3/5/20	18,540	18,346
HSBC USA Inc.	2.750%	8/7/20	5,350	5,289
HSBC USA Inc.	5.000%	9/27/20	8,852	9,041
HSBC USA Inc.	3.500%	6/23/24	7,400	7,261
Huntington Bancshares Inc.	7.000%	12/15/20	4,200	4,482
Huntington Bancshares Inc.	3.150%	3/14/21	3,525	3,511

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	Huntington Bancshares Inc.	2.300%	1/14/22	10,168	9,814
	Huntington Bancshares Inc.	4.000%	5/15/25	6,132	6,168
	Huntington National Bank	2.375%	3/10/20	19,000	18,839
	Huntington National Bank	2.400%	4/1/20	12,075	11,944
	Huntington National Bank	2.875%	8/20/20	7,750	7,697
	Huntington National Bank	3.250%	5/14/21	9,500	9,490
	Huntington National Bank	2.500%	8/7/22	13,900	13,419
	Huntington National Bank	3.550%	10/6/23	5,625	5,609
10	ING Bank NV	2.450%	3/16/20	20,000	19,836
	ING Groep NV	3.150%	3/29/22	7,607	7,460
	ING Groep NV	4.100%	10/2/23	9,300	9,296
	ING Groep NV	3.950%	3/29/27	13,967	13,298
	ING Groep NV	4.550%	10/2/28	12,000	11,827
10	Intesa Sanpaolo SPA	6.500%	2/24/21	100	102
	Intesa Sanpaolo SPA	5.250%	1/12/24	27,031	26,508
	JPMorgan Chase & Co.	2.250%	1/23/20	52,315	51,778
	JPMorgan Chase & Co.	2.750%	6/23/20	51,031	50,698
	JPMorgan Chase & Co.	4.400%	7/22/20	5,303	5,399
	JPMorgan Chase & Co.	4.250%	10/15/20	15,830	16,102
	JPMorgan Chase & Co.	2.550%	10/29/20	24,592	24,308
	JPMorgan Chase & Co.	2.550%	3/1/21	21,103	20,785
	JPMorgan Chase & Co.	4.625%	5/10/21	4,626	4,757
	JPMorgan Chase & Co.	2.400%	6/7/21	12,170	11,920
	JPMorgan Chase & Co.	2.295%	8/15/21	54,033	52,765
	JPMorgan Chase & Co.	4.350%	8/15/21	25,609	26,189
	JPMorgan Chase & Co.	4.500%	1/24/22	38,768	39,936
5	JPMorgan Chase & Co.	3.514%	6/18/22	15,325	15,349
	JPMorgan Chase & Co.	3.250%	9/23/22	20,832	20,628
	JPMorgan Chase & Co.	2.972%	1/15/23	47,008	45,835
	JPMorgan Chase & Co.	3.200%	1/25/23	50,072	49,409
5	JPMorgan Chase & Co.	2.776%	4/25/23	20,050	19,451
	JPMorgan Chase & Co.	3.375%	5/1/23	28,849	28,281
	JPMorgan Chase & Co.	2.700%	5/18/23	18,576	17,844
	JPMorgan Chase & Co.	3.875%	2/1/24	25,142	25,282
5	JPMorgan Chase & Co.	3.559%	4/23/24	21,473	21,334
	JPMorgan Chase & Co.	3.625%	5/13/24	46,157	45,805
5	JPMorgan Chase & Co.	3.797%	7/23/24	8,950	8,970
	JPMorgan Chase & Co.	3.875%	9/10/24	32,922	32,380
5	JPMorgan Chase & Co.	4.023%	12/5/24	20,000	20,152
	JPMorgan Chase & Co.	3.125%	1/23/25	27,802	26,451
5	JPMorgan Chase & Co.	3.220%	3/1/25	23,093	22,308
	JPMorgan Chase & Co.	3.900%	7/15/25	27,259	27,015
	JPMorgan Chase & Co.	3.300%	4/1/26	55,855	53,254
	JPMorgan Chase & Co.	3.200%	6/15/26	26,330	24,777
	JPMorgan Chase & Co.	2.950%	10/1/26	34,807	32,156
	JPMorgan Chase & Co.	4.125%	12/15/26	21,393	20,963
	JPMorgan Chase & Co.	4.250%	10/1/27	10,907	10,721
	JPMorgan Chase & Co.	3.625%	12/1/27	10,768	10,069
5	JPMorgan Chase & Co.	3.782%	2/1/28	38,756	37,532
5	JPMorgan Chase & Co.	3.540%	5/1/28	33,999	32,417
5	JPMorgan Chase & Co.	3.509%	1/23/29	29,450	27,914
5	JPMorgan Chase & Co.	4.005%	4/23/29	11,050	10,971
5	JPMorgan Chase & Co.	4.203%	7/23/29	10,200	10,156
5	JPMorgan Chase & Co.	4.452%	12/5/29	22,150	22,523
	JPMorgan Chase & Co.	8.750%	9/1/30	1,100	1,487
	JPMorgan Chase & Co.	6.400%	5/15/38	26,237	32,411
5	JPMorgan Chase & Co.	3.882%	7/24/38	26,843	24,462
	JPMorgan Chase & Co.	5.500%	10/15/40	30,521	33,881
	JPMorgan Chase & Co.	5.600%	7/15/41	9,385	10,625
	JPMorgan Chase & Co.	5.400%	1/6/42	9,681	10,660
	JPMorgan Chase & Co.	5.625%	8/16/43	6,869	7,617
	JPMorgan Chase & Co.	4.850%	2/1/44	2,389	2,439
	JPMorgan Chase & Co.	4.950%	6/1/45	10,460	10,650
5	JPMorgan Chase & Co.	4.260%	2/22/48	20,633	19,220

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
5	JPMorgan Chase & Co.	4.032%	7/24/48	21,502	19,421
5	JPMorgan Chase & Co.	3.964%	11/15/48	22,320	20,050
5	JPMorgan Chase & Co.	3.897%	1/23/49	28,500	25,192
5	JPMorgan Chase Bank NA	2.604%	2/1/21	17,775	17,651
5	JPMorgan Chase Bank NA	3.086%	4/26/21	28,500	28,426
	KeyBank NA	2.250%	3/16/20	3,030	2,996
	KeyBank NA	3.350%	6/15/21	3,750	3,778
	KeyBank NA	2.500%	11/22/21	3,619	3,545
	KeyBank NA	2.400%	6/9/22	2,995	2,898
	KeyBank NA	2.300%	9/14/22	9,850	9,512
	KeyBank NA	3.375%	3/7/23	6,050	6,043
	KeyBank NA	3.300%	6/1/25	7,726	7,556
	KeyBank NA	3.400%	5/20/26	12,750	12,204
5	KeyBank NA	3.180%	10/15/27	4,425	4,371
	KeyBank NA	6.950%	2/1/28	1,290	1,542
	KeyCorp	2.900%	9/15/20	1,284	1,275
	KeyCorp	5.100%	3/24/21	9,247	9,575
	KeyCorp	4.150%	10/29/25	7,000	7,118
	KeyCorp	4.100%	4/30/28	15,000	14,981
	Lloyds Bank plc	2.700%	8/17/20	10,080	9,951
	Lloyds Bank plc	6.375%	1/21/21	11,075	11,666
	Lloyds Bank plc	3.300%	5/7/21	5,000	4,962
	Lloyds Bank plc	3.500%	5/14/25	500	471
	Lloyds Banking Group plc	3.100%	7/6/21	210	206
	Lloyds Banking Group plc	3.000%	1/11/22	10,026	9,680
	Lloyds Banking Group plc	4.050%	8/16/23	34,800	34,255
5	Lloyds Banking Group plc	2.907%	11/7/23	16,400	15,510
	Lloyds Banking Group plc	4.500%	11/4/24	13,001	12,548
	Lloyds Banking Group plc	4.450%	5/8/25	7,000	6,869
	Lloyds Banking Group plc	4.582%	12/10/25	37,055	34,878
	Lloyds Banking Group plc	4.650%	3/24/26	10,832	10,198
	Lloyds Banking Group plc	3.750%	1/11/27	7,482	6,821
	Lloyds Banking Group plc	4.375%	3/22/28	30,950	29,279
	Lloyds Banking Group plc	4.550%	8/16/28	22,200	21,205
5	Lloyds Banking Group plc	3.574%	11/7/28	16,400	14,607
	Lloyds Banking Group plc	5.300%	12/1/45	2,322	2,322
	Lloyds Banking Group plc	4.344%	1/9/48	16,700	13,167
	M&T Bank Corp.	3.550%	7/26/23	7,200	7,257
	Manufacturers & Traders Trust Co.	2.100%	2/6/20	14,950	14,786
	Manufacturers & Traders Trust Co.	2.625%	1/25/21	2,000	1,973
	Manufacturers & Traders Trust Co.	2.500%	5/18/22	1,995	1,931
	Manufacturers & Traders Trust Co.	2.900%	2/6/25	8,576	8,247
	Mitsubishi UFJ Financial Group Inc.	2.950%	3/1/21	21,733	21,526
	Mitsubishi UFJ Financial Group Inc.	3.535%	7/26/21	6,950	6,976
	Mitsubishi UFJ Financial Group Inc.	2.190%	9/13/21	30,240	29,185
	Mitsubishi UFJ Financial Group Inc.	2.665%	7/25/22	25,200	24,494
	Mitsubishi UFJ Financial Group Inc.	3.455%	3/2/23	12,500	12,441
	Mitsubishi UFJ Financial Group Inc.	3.761%	7/26/23	23,365	23,494
	Mitsubishi UFJ Financial Group Inc.	2.527%	9/13/23	3,350	3,185
	Mitsubishi UFJ Financial Group Inc.	3.777%	3/2/25	14,000	13,962
	Mitsubishi UFJ Financial Group Inc.	3.850%	3/1/26	32,250	32,077
	Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	9,325	8,514
	Mitsubishi UFJ Financial Group Inc.	3.677%	2/22/27	30,600	29,947
	Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	25,400	24,283
	Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	14,850	14,776
	Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	12,000	11,940
	Mitsubishi UFJ Financial Group Inc.	4.286%	7/26/38	2,350	2,352
	Mizuho Financial Group Inc.	2.273%	9/13/21	300	290
	Mizuho Financial Group Inc.	2.953%	2/28/22	500	491
	Mizuho Financial Group Inc.	2.601%	9/11/22	500	483
	Mizuho Financial Group Inc.	3.549%	3/5/23	13,200	13,155
5	Mizuho Financial Group Inc.	3.922%	9/11/24	11,000	11,119
	Mizuho Financial Group Inc.	3.663%	2/28/27	2,000	1,955
	Mizuho Financial Group Inc.	4.018%	3/5/28	18,425	18,497

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
5	Mizuho Financial Group Inc.	4.254%	9/11/29	15,000	15,175
	Morgan Stanley	5.500%	1/26/20	8,164	8,350
	Morgan Stanley	2.650%	1/27/20	23,172	22,999
	Morgan Stanley	2.800%	6/16/20	20,674	20,524
	Morgan Stanley	5.500%	7/24/20	3,842	3,961
	Morgan Stanley	5.750%	1/25/21	21,310	22,243
	Morgan Stanley	2.500%	4/21/21	5,164	5,058
	Morgan Stanley	5.500%	7/28/21	13,166	13,805
	Morgan Stanley	2.625%	11/17/21	46,617	45,415
	Morgan Stanley	2.750%	5/19/22	32,223	31,256
	Morgan Stanley	4.875%	11/1/22	22,538	23,212
	Morgan Stanley	3.125%	1/23/23	12,925	12,632
	Morgan Stanley	3.750%	2/25/23	66,485	66,299
	Morgan Stanley	4.100%	5/22/23	21,836	21,876
5	Morgan Stanley	3.737%	4/24/24	20,300	20,191
	Morgan Stanley	3.875%	4/29/24	38,463	38,191
	Morgan Stanley	3.700%	10/23/24	45,244	44,493
	Morgan Stanley	4.000%	7/23/25	44,783	44,153
	Morgan Stanley	5.000%	11/24/25	22,714	23,167
	Morgan Stanley	3.875%	1/27/26	39,341	38,336
	Morgan Stanley	3.125%	7/27/26	33,401	30,751
	Morgan Stanley	6.250%	8/9/26	11,727	12,950
	Morgan Stanley	4.350%	9/8/26	26,052	25,260
	Morgan Stanley	3.625%	1/20/27	33,590	31,956
	Morgan Stanley	3.950%	4/23/27	16,979	15,991
5	Morgan Stanley	3.591%	7/22/28	51,575	48,671
5	Morgan Stanley	3.772%	1/24/29	17,475	16,740
	Morgan Stanley	7.250%	4/1/32	7,877	10,050
5	Morgan Stanley	3.971%	7/22/38	21,157	19,440
5	Morgan Stanley	4.457%	4/22/39	20,750	20,146
	Morgan Stanley	6.375%	7/24/42	33,637	41,295
	Morgan Stanley	4.300%	1/27/45	36,538	34,420
	Morgan Stanley	4.375%	1/22/47	12,300	11,667
	MUFG Americas Holdings Corp.	3.500%	6/18/22	16,668	16,650
	MUFG Americas Holdings Corp.	3.000%	2/10/25	6,600	6,298
10	MUFG Bank Ltd.	2.300%	3/5/20	100	99
	National Australia Bank Ltd.	2.125%	5/22/20	26,200	25,838
	National Australia Bank Ltd.	2.625%	1/14/21	8,647	8,535
	National Australia Bank Ltd.	1.875%	7/12/21	9,554	9,220
	National Australia Bank Ltd.	3.375%	9/20/21	20,000	19,975
	National Australia Bank Ltd.	3.700%	11/4/21	10,550	10,652
	National Australia Bank Ltd.	2.800%	1/10/22	6,004	5,887
	National Australia Bank Ltd.	2.500%	5/22/22	8,724	8,459
	National Australia Bank Ltd.	3.000%	1/20/23	850	834
	National Australia Bank Ltd.	2.875%	4/12/23	750	732
	National Australia Bank Ltd.	3.625%	6/20/23	12,000	12,000
	National Australia Bank Ltd.	3.375%	1/14/26	6,752	6,546
	National Australia Bank Ltd.	2.500%	7/12/26	20,034	18,188
	National Bank of Canada	2.150%	6/12/20	11,000	10,842
	National Bank of Canada	2.200%	11/2/20	10,535	10,323
10	Nordea Bank AB	2.500%	9/17/20	60	59
	Northern Trust Corp.	3.450%	11/4/20	7,820	7,891
	Northern Trust Corp.	3.375%	8/23/21	1,993	2,011
	Northern Trust Corp.	2.375%	8/2/22	6,300	6,106
	Northern Trust Corp.	3.950%	10/30/25	8,975	9,137
	Northern Trust Corp.	3.650%	8/3/28	4,500	4,515
5	Northern Trust Corp.	3.375%	5/8/32	3,850	3,590
	People's United Bank NA	4.000%	7/15/24	3,850	3,836
	People's United Financial Inc.	3.650%	12/6/22	6,175	6,179
	PNC Bank NA	2.000%	5/19/20	4,720	4,644
	PNC Bank NA	2.300%	6/1/20	11,136	10,996
	PNC Bank NA	2.600%	7/21/20	5,770	5,717
	PNC Bank NA	2.450%	11/5/20	11,499	11,339
	PNC Bank NA	2.150%	4/29/21	22,150	21,581

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
PNC Bank NA	2.550%	12/9/21	6,050	5,916
PNC Bank NA	2.625%	2/17/22	20,150	19,692
PNC Bank NA	2.700%	11/1/22	9,584	9,304
PNC Bank NA	2.950%	1/30/23	10,077	9,792
PNC Bank NA	3.800%	7/25/23	16,478	16,503
PNC Bank NA	3.300%	10/30/24	5,770	5,712
PNC Bank NA	2.950%	2/23/25	9,400	9,017
PNC Bank NA	3.250%	6/1/25	8,575	8,353
PNC Bank NA	3.100%	10/25/27	7,900	7,530
PNC Bank NA	3.250%	1/22/28	9,500	9,190
PNC Bank NA	4.050%	7/26/28	5,850	5,911
PNC Financial Services Group Inc.	2.854%	11/9/22	15,450	15,125
PNC Financial Services Group Inc.	3.900%	4/29/24	20,706	20,584
PNC Financial Services Group Inc.	3.150%	5/19/27	10,250	9,827
PNC Funding Corp.	5.125%	2/8/20	11,743	11,990
PNC Funding Corp.	4.375%	8/11/20	19,240	19,613
PNC Funding Corp.	3.300%	3/8/22	10,784	10,761
Regions Bank	2.750%	4/1/21	4,700	4,638
5 Regions Bank	3.374%	8/13/21	5,500	5,479
Regions Bank	6.450%	6/26/37	3,371	3,930
Regions Financial Corp.	3.200%	2/8/21	3,166	3,145
Regions Financial Corp.	2.750%	8/14/22	5,429	5,241
Regions Financial Corp.	3.800%	8/14/23	10,725	10,719
Regions Financial Corp.	7.375%	12/10/37	3,730	4,717
Royal Bank of Canada	2.125%	3/2/20	25,650	25,372
Royal Bank of Canada	2.150%	3/6/20	550	545
Royal Bank of Canada	2.150%	10/26/20	12,444	12,250
Royal Bank of Canada	2.350%	10/30/20	22,564	22,270
Royal Bank of Canada	2.500%	1/19/21	18,542	18,334
Royal Bank of Canada	3.200%	4/30/21	16,800	16,801
Royal Bank of Canada	2.750%	2/1/22	21,761	21,446
Royal Bank of Canada	3.700%	10/5/23	8,520	8,532
Royal Bank of Canada	4.650%	1/27/26	10,918	11,171
Royal Bank of Scotland Group plc	6.125%	12/15/22	5,500	5,595
5 Royal Bank of Scotland Group plc	3.498%	5/15/23	13,700	13,139
Royal Bank of Scotland Group plc	6.100%	6/10/23	10,000	10,155
Royal Bank of Scotland Group plc	3.875%	9/12/23	37,849	36,303
Royal Bank of Scotland Group plc	6.000%	12/19/23	7,500	7,632
Royal Bank of Scotland Group plc	5.125%	5/28/24	24,830	24,108
5 Royal Bank of Scotland Group plc	4.519%	6/25/24	20,000	19,604
Royal Bank of Scotland Group plc	4.800%	4/5/26	4,731	4,602
5 Royal Bank of Scotland Group plc	4.892%	5/18/29	25,600	24,422
5 Royal Bank of Scotland Group plc	5.076%	1/27/30	39,700	38,275
Santander Holdings USA Inc.	2.650%	4/17/20	8,622	8,508
Santander Holdings USA Inc.	4.450%	12/3/21	10,500	10,635
Santander Holdings USA Inc.	3.700%	3/28/22	21,640	21,220
Santander Holdings USA Inc.	3.400%	1/18/23	12,900	12,386
Santander Holdings USA Inc.	4.500%	7/17/25	9,425	9,285
Santander Holdings USA Inc.	4.400%	7/13/27	11,605	10,937
Santander UK Group Holdings plc	2.875%	10/16/20	15,820	15,593
Santander UK Group Holdings plc	3.125%	1/8/21	18,025	17,692
Santander UK Group Holdings plc	2.875%	8/5/21	11,549	11,175
Santander UK Group Holdings plc	3.571%	1/10/23	7,551	7,240
5 Santander UK Group Holdings plc	4.796%	11/15/24	7,050	7,003
5 Santander UK Group Holdings plc	3.823%	11/3/28	7,073	6,364
Santander UK plc	2.375%	3/16/20	3,791	3,746
Santander UK plc	2.125%	11/3/20	175	170
Santander UK plc	3.400%	6/1/21	15,500	15,425
Santander UK plc	3.750%	11/15/21	6,525	6,525
Santander UK plc	4.000%	3/13/24	17,980	17,998
Skandinaviska Enskilda Banken AB	2.300%	3/11/20	5,500	5,445
Skandinaviska Enskilda Banken AB	2.625%	3/15/21	11,895	11,728
Skandinaviska Enskilda Banken AB	1.875%	9/13/21	31,400	30,224
Skandinaviska Enskilda Banken AB	2.800%	3/11/22	8,150	7,992

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	State Street Corp.	2.550%	8/18/20	50	50
	State Street Corp.	4.375%	3/7/21	2,255	2,311
	State Street Corp.	1.950%	5/19/21	7,285	7,077
5	State Street Corp.	2.653%	5/15/23	6,750	6,575
	State Street Corp.	3.100%	5/15/23	9,208	9,048
	State Street Corp.	3.700%	11/20/23	6,964	7,034
5	State Street Corp.	3.776%	12/3/24	5,800	5,815
	State Street Corp.	3.300%	12/16/24	10,950	10,832
	State Street Corp.	3.550%	8/18/25	18,516	18,475
	State Street Corp.	2.650%	5/19/26	7,915	7,428
5	State Street Corp.	4.141%	12/3/29	3,325	3,417
	Sumitomo Mitsui Banking Corp.	2.450%	1/16/20	16,570	16,433
	Sumitomo Mitsui Banking Corp.	2.514%	1/17/20	18,200	18,059
	Sumitomo Mitsui Banking Corp.	2.650%	7/23/20	4,850	4,810
	Sumitomo Mitsui Banking Corp.	2.450%	10/20/20	3,700	3,649
	Sumitomo Mitsui Banking Corp.	3.200%	7/18/22	5,837	5,778
	Sumitomo Mitsui Banking Corp.	3.000%	1/18/23	550	537
	Sumitomo Mitsui Banking Corp.	3.950%	7/19/23	9,998	10,191
	Sumitomo Mitsui Banking Corp.	3.950%	1/10/24	9,850	9,922
	Sumitomo Mitsui Banking Corp.	3.400%	7/11/24	7,050	6,901
	Sumitomo Mitsui Banking Corp.	3.650%	7/23/25	3,100	3,076
	Sumitomo Mitsui Financial Group Inc.	2.934%	3/9/21	7,488	7,410
	Sumitomo Mitsui Financial Group Inc.	2.058%	7/14/21	5,975	5,781
	Sumitomo Mitsui Financial Group Inc.	2.442%	10/19/21	10,729	10,435
	Sumitomo Mitsui Financial Group Inc.	2.846%	1/11/22	10,194	9,993
	Sumitomo Mitsui Financial Group Inc.	2.784%	7/12/22	19,608	19,109
	Sumitomo Mitsui Financial Group Inc.	2.778%	10/18/22	9,804	9,521
	Sumitomo Mitsui Financial Group Inc.	3.102%	1/17/23	15,385	15,117
	Sumitomo Mitsui Financial Group Inc.	3.748%	7/19/23	9,850	9,936
	Sumitomo Mitsui Financial Group Inc.	3.936%	10/16/23	13,500	13,752
10	Sumitomo Mitsui Financial Group Inc.	4.436%	4/2/24	50	50
	Sumitomo Mitsui Financial Group Inc.	3.784%	3/9/26	12,568	12,441
	Sumitomo Mitsui Financial Group Inc.	2.632%	7/14/26	40,394	36,940
	Sumitomo Mitsui Financial Group Inc.	3.010%	10/19/26	6,550	6,125
	Sumitomo Mitsui Financial Group Inc.	3.446%	1/11/27	10,505	10,147
	Sumitomo Mitsui Financial Group Inc.	3.364%	7/12/27	20,308	19,459
	Sumitomo Mitsui Financial Group Inc.	3.544%	1/17/28	15,350	14,839
	Sumitomo Mitsui Financial Group Inc.	3.944%	7/19/28	25,000	24,875
	Sumitomo Mitsui Financial Group Inc.	4.306%	10/16/28	14,000	14,382
	SunTrust Bank	2.250%	1/31/20	14,375	14,203
5	SunTrust Bank	2.590%	1/29/21	8,000	7,933
5	SunTrust Bank	3.502%	8/2/22	8,500	8,478
	SunTrust Bank	3.000%	2/2/23	5,466	5,348
	SunTrust Bank	2.750%	5/1/23	6,225	6,002
5	SunTrust Bank	3.689%	8/2/24	12,110	12,108
	SunTrust Bank	3.300%	5/15/26	7,025	6,654
	SunTrust Banks Inc.	2.900%	3/3/21	5,957	5,909
	SunTrust Banks Inc.	2.700%	1/27/22	13,119	12,778
	SunTrust Banks Inc.	4.000%	5/1/25	6,150	6,172
	SVB Financial Group	3.500%	1/29/25	4,475	4,279
	Svenska Handelsbanken AB	2.400%	10/1/20	5,300	5,220
	Svenska Handelsbanken AB	2.450%	3/30/21	9,507	9,326
	Svenska Handelsbanken AB	3.350%	5/24/21	21,050	21,050
	Svenska Handelsbanken AB	1.875%	9/7/21	8,803	8,504
	Synchrony Bank	3.650%	5/24/21	18,150	17,752
	Synchrony Bank	3.000%	6/15/22	5,087	4,752
	Synchrony Financial	2.700%	2/3/20	7,595	7,466
	Synchrony Financial	3.750%	8/15/21	6,438	6,248
	Synchrony Financial	4.250%	8/15/24	29,871	27,458
	Synchrony Financial	4.500%	7/23/25	17,494	15,913
	Synchrony Financial	3.700%	8/4/26	9,725	8,277
	Synchrony Financial	3.950%	12/1/27	11,425	9,589
	Synovus Financial Corp.	3.125%	11/1/22	3,257	3,090
	Toronto-Dominion Bank	3.000%	6/11/20	4,550	4,553

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Toronto-Dominion Bank	3.150%	9/17/20	10,000	10,020
Toronto-Dominion Bank	2.500%	12/14/20	12,441	12,310
Toronto-Dominion Bank	2.550%	1/25/21	30,700	30,390
Toronto-Dominion Bank	2.125%	4/7/21	20,937	20,495
Toronto-Dominion Bank	3.250%	6/11/21	6,000	6,015
Toronto-Dominion Bank	1.800%	7/13/21	16,432	15,897
Toronto-Dominion Bank	3.500%	7/19/23	5,200	5,226
5 Toronto-Dominion Bank	3.625%	9/15/31	6,415	6,063
UBS AG	2.350%	3/26/20	4,640	4,587
UBS AG	4.875%	8/4/20	2,510	2,568
10 UBS AG	2.450%	12/1/20	22,580	22,190
10 UBS Group Funding Jersey Ltd.	2.950%	9/24/20	160	158
US Bancorp	2.350%	1/29/21	8,684	8,556
US Bancorp	4.125%	5/24/21	7,382	7,550
US Bancorp	2.625%	1/24/22	17,864	17,581
US Bancorp	3.000%	3/15/22	2,254	2,235
US Bancorp	2.950%	7/15/22	17,278	17,025
US Bancorp	3.700%	1/30/24	2,880	2,910
US Bancorp	3.600%	9/11/24	2,605	2,591
US Bancorp	3.950%	11/17/25	3,500	3,597
US Bancorp	3.100%	4/27/26	6,295	5,966
US Bancorp	2.375%	7/22/26	7,550	6,888
US Bancorp	3.150%	4/27/27	17,025	16,327
US Bancorp	3.900%	4/26/28	12,000	12,264
US Bank NA	2.350%	1/23/20	3,000	2,978
US Bank NA	2.000%	1/24/20	14,900	14,756
US Bank NA	3.050%	7/24/20	8,000	8,005
US Bank NA	2.050%	10/23/20	9,550	9,372
US Bank NA	3.150%	4/26/21	150	150
5 US Bank NA	3.104%	5/21/21	500	500
US Bank NA	3.450%	11/16/21	4,400	4,440
US Bank NA	2.850%	1/23/23	8,375	8,204
US Bank NA	3.400%	7/24/23	8,975	8,966
US Bank NA	2.800%	1/27/25	20,579	19,724
Wachovia Corp.	6.605%	10/1/25	3,175	3,582
Wachovia Corp.	5.500%	8/1/35	13,477	14,439
Wachovia Corp.	6.550%	10/15/35	7,625	9,222
Wells Fargo & Co.	2.150%	1/30/20	6,744	6,671
Wells Fargo & Co.	2.600%	7/22/20	33,011	32,690
Wells Fargo & Co.	2.550%	12/7/20	14,191	13,987
Wells Fargo & Co.	3.000%	1/22/21	15,420	15,342
Wells Fargo & Co.	2.500%	3/4/21	33,235	32,616
Wells Fargo & Co.	4.600%	4/1/21	20,877	21,374
Wells Fargo & Co.	2.100%	7/26/21	58,726	56,843
Wells Fargo & Co.	3.500%	3/8/22	23,915	23,798
Wells Fargo & Co.	2.625%	7/22/22	44,300	42,652
Wells Fargo & Co.	3.069%	1/24/23	40,255	39,198
Wells Fargo & Co.	3.450%	2/13/23	20,448	20,049
Wells Fargo & Co.	4.125%	8/15/23	17,134	17,235
Wells Fargo & Co.	4.480%	1/16/24	11,285	11,410
Wells Fargo & Co.	3.300%	9/9/24	24,331	23,529
Wells Fargo & Co.	3.000%	2/19/25	27,449	25,916
Wells Fargo & Co.	3.550%	9/29/25	26,945	26,129
Wells Fargo & Co.	3.000%	4/22/26	29,322	27,272
Wells Fargo & Co.	4.100%	6/3/26	44,131	43,033
Wells Fargo & Co.	3.000%	10/23/26	35,170	32,568
Wells Fargo & Co.	4.300%	7/22/27	24,005	23,604
5 Wells Fargo & Co.	3.584%	5/22/28	31,950	30,641
Wells Fargo & Co.	5.375%	2/7/35	10,219	11,325
Wells Fargo & Co.	5.375%	11/2/43	33,388	34,924
Wells Fargo & Co.	5.606%	1/15/44	6,699	7,288
Wells Fargo & Co.	4.650%	11/4/44	25,335	24,029
Wells Fargo & Co.	3.900%	5/1/45	25,500	23,607
Wells Fargo & Co.	4.900%	11/17/45	22,182	21,799

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	Wells Fargo & Co.	4.400%	6/14/46	16,202	15,038
	Wells Fargo & Co.	4.750%	12/7/46	8,450	8,149
	Wells Fargo Bank NA	2.400%	1/15/20	20,000	19,823
	Wells Fargo Bank NA	2.600%	1/15/21	15,000	14,816
5	Wells Fargo Bank NA	3.325%	7/23/21	13,775	13,762
	Wells Fargo Bank NA	3.625%	10/22/21	33,900	34,011
	Wells Fargo Bank NA	3.550%	8/14/23	12,050	12,008
	Wells Fargo Bank NA	5.950%	8/26/36	8,453	9,735
	Wells Fargo Bank NA	5.850%	2/1/37	14,729	16,742
	Wells Fargo Bank NA	6.600%	1/15/38	10,694	13,235
5	Wells Fargo Capital X	5.950%	12/1/86	4,817	4,968
	Westpac Banking Corp.	2.150%	3/6/20	23,325	23,079
	Westpac Banking Corp.	3.050%	5/15/20	4,525	4,518
	Westpac Banking Corp.	2.300%	5/26/20	13,100	12,959
	Westpac Banking Corp.	2.600%	11/23/20	21,525	21,274
	Westpac Banking Corp.	2.650%	1/25/21	3,816	3,767
	Westpac Banking Corp.	2.100%	5/13/21	39,250	38,163
	Westpac Banking Corp.	2.000%	8/19/21	16,200	15,678
	Westpac Banking Corp.	2.800%	1/11/22	14,900	14,621
	Westpac Banking Corp.	2.500%	6/28/22	25,250	24,454
	Westpac Banking Corp.	2.750%	1/11/23	7,700	7,480
	Westpac Banking Corp.	3.650%	5/15/23	5,450	5,483
	Westpac Banking Corp.	2.850%	5/13/26	23,225	21,584
	Westpac Banking Corp.	2.700%	8/19/26	18,675	17,190
	Westpac Banking Corp.	3.350%	3/8/27	16,125	15,502
5	Westpac Banking Corp.	4.322%	11/23/31	29,000	27,391
	Zions Bancorp NA	3.500%	8/27/21	11,850	11,868
Brokerage (0.3%)					
	Affiliated Managers Group Inc.	4.250%	2/15/24	8,525	8,673
	Affiliated Managers Group Inc.	3.500%	8/1/25	8,400	8,165
	Ameriprise Financial Inc.	5.300%	3/15/20	3,942	4,038
	Ameriprise Financial Inc.	4.000%	10/15/23	13,566	13,893
	Ameriprise Financial Inc.	3.700%	10/15/24	5,912	5,873
	Ameriprise Financial Inc.	2.875%	9/15/26	100	93
10	Apollo Management Holdings LP	4.400%	5/27/26	150	151
	BGC Partners Inc.	5.125%	5/27/21	2,625	2,646
	BlackRock Inc.	4.250%	5/24/21	6,540	6,720
	BlackRock Inc.	3.375%	6/1/22	12,035	12,072
	BlackRock Inc.	3.500%	3/18/24	17,225	17,251
	BlackRock Inc.	3.200%	3/15/27	500	485
	Brookfield Asset Management Inc.	4.000%	1/15/25	5,745	5,617
	Brookfield Finance Inc.	4.250%	6/2/26	2,200	2,163
	Brookfield Finance Inc.	3.900%	1/25/28	6,400	6,014
	Brookfield Finance Inc.	4.700%	9/20/47	9,650	9,001
	Brookfield Finance LLC	4.000%	4/1/24	7,625	7,565
	Cboe Global Markets Inc.	3.650%	1/12/27	6,626	6,451
	Charles Schwab Corp.	4.450%	7/22/20	10,850	11,074
	Charles Schwab Corp.	3.250%	5/21/21	7,400	7,428
	Charles Schwab Corp.	3.225%	9/1/22	3,955	3,936
	Charles Schwab Corp.	2.650%	1/25/23	5,325	5,196
	Charles Schwab Corp.	3.550%	2/1/24	8,400	8,458
	Charles Schwab Corp.	3.850%	5/21/25	3,000	3,054
	Charles Schwab Corp.	3.450%	2/13/26	3,445	3,409
	Charles Schwab Corp.	3.200%	3/2/27	12,300	11,855
	Charles Schwab Corp.	3.200%	1/25/28	5,325	5,099
	Charles Schwab Corp.	4.000%	2/1/29	7,675	7,844
	CME Group Inc.	3.000%	9/15/22	7,987	7,953
	CME Group Inc.	3.000%	3/15/25	6,129	5,957
	CME Group Inc.	5.300%	9/15/43	8,234	9,536
	CME Group Inc.	4.150%	6/15/48	7,525	7,682
	E*TRADE Financial Corp.	2.950%	8/24/22	365	354
	E*TRADE Financial Corp.	3.800%	8/24/27	6,150	5,791
	E*TRADE Financial Corp.	4.500%	6/20/28	2,760	2,724

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Eaton Vance Corp.	3.625%	6/15/23	3,350	3,365
Eaton Vance Corp.	3.500%	4/6/27	4,530	4,376
Franklin Resources Inc.	2.800%	9/15/22	10,550	10,318
Franklin Resources Inc.	2.850%	3/30/25	1,985	1,893
Intercontinental Exchange Inc.	2.750%	12/1/20	11,900	11,822
Intercontinental Exchange Inc.	3.450%	9/21/23	4,500	4,523
Intercontinental Exchange Inc.	4.000%	10/15/23	13,771	14,100
Intercontinental Exchange Inc.	3.750%	12/1/25	13,010	13,073
Intercontinental Exchange Inc.	3.100%	9/15/27	2,246	2,132
Intercontinental Exchange Inc.	3.750%	9/21/28	4,850	4,854
Intercontinental Exchange Inc.	4.250%	9/21/48	8,950	8,790
Invesco Finance plc	3.125%	11/30/22	7,092	6,945
Invesco Finance plc	4.000%	1/30/24	14,599	14,575
Invesco Finance plc	3.750%	1/15/26	2,129	2,067
Invesco Finance plc	5.375%	11/30/43	11,762	12,612
Janus Capital Group Inc.	4.875%	8/1/25	3,950	3,901
Jefferies Financial Group Inc.	5.500%	10/18/23	8,650	8,821
Jefferies Group LLC	6.875%	4/15/21	12,222	13,012
Jefferies Group LLC	5.125%	1/20/23	1,630	1,667
Jefferies Group LLC	4.850%	1/15/27	14,027	13,469
Jefferies Group LLC	6.450%	6/8/27	475	496
Jefferies Group LLC	6.250%	1/15/36	3,575	3,576
Jefferies Group LLC	6.500%	1/20/43	4,075	4,099
Jefferies Group LLC / Jefferies Group Capital Finance Inc.	4.150%	1/23/30	13,275	11,381
Lazard Group LLC	3.750%	2/13/25	615	596
Lazard Group LLC	3.625%	3/1/27	5,670	5,335
Lazard Group LLC	4.500%	9/19/28	5,325	5,330
Legg Mason Inc.	3.950%	7/15/24	1,775	1,741
Legg Mason Inc.	4.750%	3/15/26	3,375	3,433
Legg Mason Inc.	5.625%	1/15/44	7,170	7,139
Nasdaq Inc.	5.550%	1/15/20	10,175	10,398
Nasdaq Inc.	3.850%	6/30/26	5,514	5,309
Nomura Holdings Inc.	6.700%	3/4/20	7,830	8,119
Raymond James Financial Inc.	3.625%	9/15/26	2,601	2,461
Raymond James Financial Inc.	4.950%	7/15/46	14,395	14,041
Stifel Financial Corp.	4.250%	7/18/24	10,125	10,223
TD Ameritrade Holding Corp.	2.950%	4/1/22	17,080	16,905
TD Ameritrade Holding Corp.	3.625%	4/1/25	5,975	5,921
TD Ameritrade Holding Corp.	3.300%	4/1/27	9,227	8,835
Finance Companies (0.3%)				
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.250%	7/1/20	12,167	12,182
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.625%	10/30/20	10,836	10,904
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.500%	5/15/21	11,138	11,166
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	5.000%	10/1/21	16,905	17,159
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.950%	2/1/22	13,977	13,732
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.500%	5/26/22	2,900	2,809
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.625%	7/1/22	6,739	6,756
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.300%	1/23/23	6,835	6,485
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.500%	1/15/25	200	182
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.450%	10/1/25	6,900	6,529
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.650%	7/21/27	8,506	7,368

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AerCap Ireland Capital DAC / AerCap Global Aviation				
Trust	3.875%	1/23/28	11,450	9,990
Air Lease Corp.	2.125%	1/15/20	2,850	2,818
Air Lease Corp.	4.750%	3/1/20	10,700	10,835
Air Lease Corp.	2.500%	3/1/21	6,647	6,473
Air Lease Corp.	3.875%	4/1/21	4,415	4,421
Air Lease Corp.	3.375%	6/1/21	630	622
Air Lease Corp.	3.500%	1/15/22	1,500	1,478
Air Lease Corp.	3.750%	2/1/22	4,525	4,466
Air Lease Corp.	2.625%	7/1/22	6,688	6,343
Air Lease Corp.	2.750%	1/15/23	4,725	4,470
Air Lease Corp.	3.875%	7/3/23	23,075	22,587
Air Lease Corp.	3.000%	9/15/23	4,253	3,989
Air Lease Corp.	4.250%	9/15/24	1,252	1,234
Air Lease Corp.	3.250%	3/1/25	10,680	9,829
Air Lease Corp.	3.625%	4/1/27	4,325	3,831
Air Lease Corp.	3.625%	12/1/27	3,250	2,847
Air Lease Corp.	4.625%	10/1/28	5,800	5,519
Aircastle Ltd.	4.400%	9/25/23	9,725	9,506
Ares Capital Corp.	3.875%	1/15/20	1,700	1,704
Ares Capital Corp.	3.500%	2/10/23	16,835	15,978
Ares Capital Corp.	4.250%	3/1/25	4,780	6,477
FS KKR Capital Corp.	4.750%	5/15/22	1,709	1,691
GATX Corp.	4.850%	6/1/21	100	103
GATX Corp.	3.250%	3/30/25	4,970	4,677
GATX Corp.	3.250%	9/15/26	3,100	2,851
GATX Corp.	3.850%	3/30/27	8,350	7,938
GATX Corp.	3.500%	3/15/28	5,575	5,124
GATX Corp.	4.550%	11/7/28	8,900	8,860
GATX Corp.	5.200%	3/15/44	875	890
GATX Corp.	4.500%	3/30/45	1,952	1,787
GE Capital International Funding Co. Unlimited Co.	2.342%	11/15/20	92,686	89,461
GE Capital International Funding Co. Unlimited Co.	3.373%	11/15/25	20,699	18,366
GE Capital International Funding Co. Unlimited Co.	4.418%	11/15/35	123,243	103,729
International Lease Finance Corp.	8.250%	12/15/20	13,898	14,919
International Lease Finance Corp.	4.625%	4/15/21	5,795	5,810
International Lease Finance Corp.	8.625%	1/15/22	6,510	7,230
International Lease Finance Corp.	5.875%	8/15/22	9,634	9,935
Prospect Capital Corp.	5.875%	3/15/23	1,610	1,628
Insurance (1.2%)				
ACE Capital Trust II	9.700%	4/1/30	1,529	2,020
AEGON Funding Co. LLC	5.750%	12/15/20	9,350	9,756
Aegon NV	5.500%	4/1/48	7,800	7,117
Aetna Inc.	4.125%	6/1/21	389	394
Aetna Inc.	2.750%	11/15/22	9,750	9,341
Aetna Inc.	2.800%	6/15/23	13,025	12,369
Aetna Inc.	3.500%	11/15/24	11,303	10,874
Aetna Inc.	6.625%	6/15/36	8,456	9,963
Aetna Inc.	6.750%	12/15/37	3,877	4,630
Aetna Inc.	4.500%	5/15/42	5,042	4,546
Aetna Inc.	4.125%	11/15/42	2,503	2,164
Aetna Inc.	4.750%	3/15/44	3,575	3,426
Aetna Inc.	3.875%	8/15/47	12,600	10,571
Aflac Inc.	4.000%	2/15/22	1,150	1,169
Aflac Inc.	3.625%	6/15/23	8,610	8,694
Aflac Inc.	3.625%	11/15/24	8,215	8,163
Aflac Inc.	3.250%	3/17/25	5,547	5,399
Aflac Inc.	2.875%	10/15/26	1,000	929
Aflac Inc.	4.000%	10/15/46	4,450	4,080
Aflac Inc.	4.750%	1/15/49	6,690	6,852
Alleghany Corp.	5.625%	9/15/20	3,425	3,539
Alleghany Corp.	4.950%	6/27/22	2,295	2,396
Alleghany Corp.	4.900%	9/15/44	8,027	7,965

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Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	10,461	10,155
Allstate Corp.	3.150%	6/15/23	10,000	9,960
Allstate Corp.	3.280%	12/15/26	5,250	5,101
Allstate Corp.	5.350%	6/1/33	1,529	1,715
Allstate Corp.	5.550%	5/9/35	2,906	3,291
Allstate Corp.	5.950%	4/1/36	28	34
Allstate Corp.	4.500%	6/15/43	7,687	7,820
Allstate Corp.	4.200%	12/15/46	7,795	7,581
5 Allstate Corp.	5.750%	8/15/53	7,715	7,512
5 Allstate Corp.	6.500%	5/15/67	4,240	4,367
Alterra Finance LLC	6.250%	9/30/20	985	1,021
American Financial Group Inc.	3.500%	8/15/26	2,700	2,531
American Financial Group Inc.	4.500%	6/15/47	7,015	6,267
American International Group Inc.	3.375%	8/15/20	10,575	10,571
American International Group Inc.	6.400%	12/15/20	28,088	29,469
American International Group Inc.	3.300%	3/1/21	1,725	1,716
American International Group Inc.	4.875%	6/1/22	15,983	16,591
American International Group Inc.	4.125%	2/15/24	10,890	10,859
American International Group Inc.	3.750%	7/10/25	1,960	1,869
American International Group Inc.	3.900%	4/1/26	9,710	9,321
American International Group Inc.	4.200%	4/1/28	7,550	7,261
American International Group Inc.	3.875%	1/15/35	10,703	9,222
American International Group Inc.	4.700%	7/10/35	5,495	5,301
American International Group Inc.	6.250%	5/1/36	11,923	13,024
American International Group Inc.	4.500%	7/16/44	30,863	27,604
American International Group Inc.	4.800%	7/10/45	4,515	4,172
American International Group Inc.	4.750%	4/1/48	6,175	5,667
5 American International Group Inc.	5.750%	4/1/48	8,522	7,525
American International Group Inc.	4.375%	1/15/55	10,780	9,051
5 American International Group Inc.	8.175%	5/15/68	4,725	5,634
Anthem Inc.	4.350%	8/15/20	7,075	7,186
Anthem Inc.	2.500%	11/21/20	2,725	2,684
Anthem Inc.	3.700%	8/15/21	6,874	6,919
Anthem Inc.	3.125%	5/15/22	11,940	11,721
Anthem Inc.	2.950%	12/1/22	7,725	7,519
Anthem Inc.	3.300%	1/15/23	12,247	12,052
Anthem Inc.	3.500%	8/15/24	9,209	8,954
Anthem Inc.	3.350%	12/1/24	8,840	8,545
Anthem Inc.	3.650%	12/1/27	21,895	20,919
Anthem Inc.	4.101%	3/1/28	29,975	29,393
Anthem Inc.	5.950%	12/15/34	1	1
Anthem Inc.	5.850%	1/15/36	3,260	3,715
Anthem Inc.	6.375%	6/15/37	4,000	4,780
Anthem Inc.	4.625%	5/15/42	13,162	12,637
Anthem Inc.	4.650%	1/15/43	8,031	7,811
Anthem Inc.	5.100%	1/15/44	11,405	11,577
Anthem Inc.	4.650%	8/15/44	6,415	6,190
Anthem Inc.	4.375%	12/1/47	15,560	14,506
Anthem Inc.	4.550%	3/1/48	3,645	3,492
Anthem Inc.	4.850%	8/15/54	4,325	4,135
Aon Corp.	5.000%	9/30/20	6,235	6,397
Aon Corp.	8.205%	1/1/27	469	540
Aon Corp.	4.500%	12/15/28	8,250	8,358
Aon Corp.	6.250%	9/30/40	4,475	5,275
Aon plc	2.800%	3/15/21	13,515	13,326
Aon plc	4.000%	11/27/23	625	632
Aon plc	3.500%	6/14/24	8,925	8,715
Aon plc	3.875%	12/15/25	10,015	9,888
Aon plc	4.600%	6/14/44	9,042	8,663
Aon plc	4.750%	5/15/45	1,702	1,663
Arch Capital Finance LLC	4.011%	12/15/26	10,220	10,175
Arch Capital Finance LLC	5.031%	12/15/46	7,707	7,975
Arch Capital Group Ltd.	7.350%	5/1/34	4,510	5,719
Arch Capital Group US Inc.	5.144%	11/1/43	940	986

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Aspen Insurance Holdings Ltd.	4.650%	11/15/23	10,990	11,038
Assurant Inc.	4.000%	3/15/23	8,175	8,132
Assurant Inc.	4.200%	9/27/23	2,120	2,114
Assurant Inc.	4.900%	3/27/28	6,400	6,401
Assurant Inc.	6.750%	2/15/34	6,650	7,559
Assured Guaranty US Holdings Inc.	5.000%	7/1/24	1,173	1,192
Athene Holding Ltd.	4.125%	1/12/28	11,850	10,730
¹⁰ AXA Equitable Holdings Inc.	3.900%	4/20/23	3,400	3,370
AXA Equitable Holdings Inc.	7.000%	4/1/28	4,150	4,736
¹⁰ AXA Equitable Holdings Inc.	4.350%	4/20/28	52,015	49,500
¹⁰ AXA Equitable Holdings Inc.	5.000%	4/20/48	20,735	18,195
AXA SA	8.600%	12/15/30	13,416	16,666
AXIS Specialty Finance LLC	5.875%	6/1/20	13,850	14,241
AXIS Specialty Finance plc	4.000%	12/6/27	14,850	14,239
Berkshire Hathaway Finance Corp.	2.900%	10/15/20	15,497	15,478
Berkshire Hathaway Finance Corp.	4.250%	1/15/21	3,402	3,495
Berkshire Hathaway Finance Corp.	3.000%	5/15/22	21,835	21,711
Berkshire Hathaway Finance Corp.	5.750%	1/15/40	8,140	9,695
Berkshire Hathaway Finance Corp.	4.400%	5/15/42	5,925	6,043
Berkshire Hathaway Finance Corp.	4.300%	5/15/43	7,875	7,918
Berkshire Hathaway Finance Corp.	4.200%	8/15/48	34,225	34,104
Berkshire Hathaway Inc.	2.200%	3/15/21	5,816	5,721
Berkshire Hathaway Inc.	3.750%	8/15/21	2,902	2,942
Berkshire Hathaway Inc.	3.400%	1/31/22	1,555	1,568
Berkshire Hathaway Inc.	3.000%	2/11/23	3,806	3,771
Berkshire Hathaway Inc.	2.750%	3/15/23	9,359	9,166
Berkshire Hathaway Inc.	3.125%	3/15/26	38,616	37,374
Berkshire Hathaway Inc.	4.500%	2/11/43	10,179	10,574
Brighthouse Financial Inc.	3.700%	6/22/27	15,435	13,044
Brighthouse Financial Inc.	4.700%	6/22/47	9,300	6,953
Brown & Brown Inc.	4.200%	9/15/24	5,390	5,316
Chubb Corp.	6.000%	5/11/37	4,545	5,484
Chubb Corp.	6.500%	5/15/38	2,141	2,725
Chubb INA Holdings Inc.	2.300%	11/3/20	7,537	7,403
Chubb INA Holdings Inc.	2.875%	11/3/22	21,166	20,920
Chubb INA Holdings Inc.	2.700%	3/13/23	12,433	12,072
Chubb INA Holdings Inc.	3.350%	5/15/24	5,399	5,350
Chubb INA Holdings Inc.	3.150%	3/15/25	8,826	8,604
Chubb INA Holdings Inc.	3.350%	5/3/26	16,290	15,889
Chubb INA Holdings Inc.	6.700%	5/15/36	740	949
Chubb INA Holdings Inc.	4.150%	3/13/43	4,908	4,861
Chubb INA Holdings Inc.	4.350%	11/3/45	21,425	22,024
¹⁰ Cigna Corp.	3.200%	9/17/20	18,075	18,015
¹⁰ Cigna Corp.	3.400%	9/17/21	15,040	14,986
¹⁰ Cigna Corp.	3.750%	7/15/23	12,120	12,022
¹⁰ Cigna Corp.	4.125%	11/15/25	14,932	14,938
¹⁰ Cigna Corp.	4.375%	10/15/28	26,950	27,073
¹⁰ Cigna Corp.	4.800%	8/15/38	12,305	12,089
¹⁰ Cigna Corp.	4.900%	12/15/48	28,475	28,023
Cigna Holding Co.	5.125%	6/15/20	3,064	3,150
Cigna Holding Co.	4.375%	12/15/20	8,571	8,698
Cigna Holding Co.	4.500%	3/15/21	1,050	1,078
Cigna Holding Co.	4.000%	2/15/22	7,915	7,957
Cigna Holding Co.	3.250%	4/15/25	6,875	6,541
Cigna Holding Co.	7.875%	5/15/27	985	1,232
Cigna Holding Co.	3.050%	10/15/27	16,950	15,371
Cigna Holding Co.	5.375%	2/15/42	3,146	3,338
Cigna Holding Co.	3.875%	10/15/47	9,650	8,066
Cincinnati Financial Corp.	6.920%	5/15/28	4,256	5,088
Cincinnati Financial Corp.	6.125%	11/1/34	2,070	2,406
CNA Financial Corp.	5.875%	8/15/20	5,820	6,029
CNA Financial Corp.	5.750%	8/15/21	4,118	4,342
CNA Financial Corp.	3.950%	5/15/24	3,410	3,350
CNA Financial Corp.	4.500%	3/1/26	1,850	1,847

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
CNA Financial Corp.	3.450%	8/15/27	6,360	5,887
Coventry Health Care Inc.	5.450%	6/15/21	9,645	9,973
Enstar Group Ltd.	4.500%	3/10/22	2,382	2,385
Everest Reinsurance Holdings Inc.	4.868%	6/1/44	4,500	4,516
¹⁰ Fairfax Financial Holdings Ltd.	4.850%	4/17/28	5,575	5,371
Fidelity National Financial Inc.	5.500%	9/1/22	4,300	4,489
First American Financial Corp.	4.600%	11/15/24	5,050	5,102
Hanover Insurance Group Inc.	4.500%	4/15/26	5,000	5,010
Hartford Financial Services Group Inc.	5.125%	4/15/22	7,173	7,480
Hartford Financial Services Group Inc.	5.950%	10/15/36	3,695	4,127
Hartford Financial Services Group Inc.	6.100%	10/1/41	5,171	5,920
Hartford Financial Services Group Inc.	4.300%	4/15/43	6,290	5,830
Humana Inc.	3.150%	12/1/22	6,360	6,157
Humana Inc.	2.900%	12/15/22	7,370	7,137
Humana Inc.	3.850%	10/1/24	9,048	8,911
Humana Inc.	3.950%	3/15/27	7,750	7,592
Humana Inc.	4.625%	12/1/42	6,703	6,666
Humana Inc.	4.950%	10/1/44	5,833	5,967
Humana Inc.	4.800%	3/15/47	1,650	1,621
Kemper Corp.	4.350%	2/15/25	1,850	1,823
Lincoln National Corp.	6.250%	2/15/20	1,268	1,307
Lincoln National Corp.	4.200%	3/15/22	5,615	5,716
Lincoln National Corp.	4.000%	9/1/23	6,505	6,552
Lincoln National Corp.	3.350%	3/9/25	3,197	3,081
Lincoln National Corp.	3.625%	12/12/26	4,165	4,005
Lincoln National Corp.	3.800%	3/1/28	10,250	9,846
Lincoln National Corp.	6.150%	4/7/36	3,581	4,156
Lincoln National Corp.	6.300%	10/9/37	3,593	4,277
Lincoln National Corp.	7.000%	6/15/40	3,115	3,922
Loews Corp.	2.625%	5/15/23	10,975	10,685
Loews Corp.	3.750%	4/1/26	110	109
Loews Corp.	6.000%	2/1/35	2,143	2,423
Loews Corp.	4.125%	5/15/43	7,262	6,656
Manulife Financial Corp.	4.900%	9/17/20	13,034	13,392
Manulife Financial Corp.	4.150%	3/4/26	7,616	7,688
⁵ Manulife Financial Corp.	4.061%	2/24/32	8,285	7,798
Manulife Financial Corp.	5.375%	3/4/46	8,367	9,091
Markel Corp.	4.900%	7/1/22	700	716
Markel Corp.	3.500%	11/1/27	4,375	4,140
Markel Corp.	5.000%	4/5/46	5,653	5,542
Markel Corp.	4.300%	11/1/47	4,000	3,546
Marsh & McLennan Cos. Inc.	2.350%	3/6/20	6,425	6,349
Marsh & McLennan Cos. Inc.	4.800%	7/15/21	2,099	2,154
Marsh & McLennan Cos. Inc.	2.750%	1/30/22	7,390	7,142
Marsh & McLennan Cos. Inc.	4.050%	10/15/23	6,068	6,169
Marsh & McLennan Cos. Inc.	3.500%	6/3/24	4,400	4,311
Marsh & McLennan Cos. Inc.	3.500%	3/10/25	11,818	11,505
Marsh & McLennan Cos. Inc.	3.750%	3/14/26	4,255	4,182
Marsh & McLennan Cos. Inc.	5.875%	8/1/33	2,789	3,201
Marsh & McLennan Cos. Inc.	4.350%	1/30/47	4,930	4,638
Marsh & McLennan Cos. Inc.	4.200%	3/1/48	6,600	6,000
Mercury General Corp.	4.400%	3/15/27	4,110	3,976
MetLife Inc.	4.750%	2/8/21	4,022	4,122
MetLife Inc.	3.048%	12/15/22	6,250	6,144
MetLife Inc.	4.368%	9/15/23	8,664	9,001
MetLife Inc.	3.600%	4/10/24	13,920	13,935
MetLife Inc.	3.000%	3/1/25	10,675	10,223
MetLife Inc.	3.600%	11/13/25	11,900	11,744
MetLife Inc.	6.500%	12/15/32	2,205	2,761
MetLife Inc.	6.375%	6/15/34	3,098	3,758
MetLife Inc.	5.700%	6/15/35	11,143	12,666
MetLife Inc.	5.875%	2/6/41	13,643	15,823
MetLife Inc.	4.125%	8/13/42	10,009	9,378
MetLife Inc.	4.875%	11/13/43	5,672	5,847

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
MetLife Inc.	4.721%	12/15/44	5,875	5,988
MetLife Inc.	4.050%	3/1/45	9,000	8,298
MetLife Inc.	4.600%	5/13/46	5,945	5,960
5 MetLife Inc.	6.400%	12/15/66	20,035	20,361
5 MetLife Inc.	10.750%	8/1/69	685	997
Munich Re America Corp.	7.450%	12/15/26	2,350	2,848
5 Nationwide Financial Services Inc.	6.750%	5/15/87	341	344
Old Republic International Corp.	4.875%	10/1/24	6,280	6,492
Old Republic International Corp.	3.875%	8/26/26	5,893	5,527
PartnerRe Finance B LLC	5.500%	6/1/20	13,654	14,080
Primerica Inc.	4.750%	7/15/22	1,900	1,950
Principal Financial Group Inc.	3.300%	9/15/22	2,875	2,830
Principal Financial Group Inc.	3.125%	5/15/23	3,661	3,596
Principal Financial Group Inc.	3.400%	5/15/25	6,553	6,364
Principal Financial Group Inc.	3.100%	11/15/26	4,852	4,520
Principal Financial Group Inc.	4.625%	9/15/42	1,908	1,873
Principal Financial Group Inc.	4.350%	5/15/43	1,043	971
Principal Financial Group Inc.	4.300%	11/15/46	7,220	6,770
5 Principal Financial Group Inc.	4.700%	5/15/55	3,250	3,132
Progressive Corp.	3.750%	8/23/21	10,283	10,373
Progressive Corp.	2.450%	1/15/27	5,310	4,854
Progressive Corp.	6.625%	3/1/29	4,820	5,869
Progressive Corp.	6.250%	12/1/32	325	401
Progressive Corp.	4.350%	4/25/44	3,660	3,669
Progressive Corp.	4.125%	4/15/47	16,725	16,399
Progressive Corp.	4.200%	3/15/48	7,150	7,089
Prudential Financial Inc.	5.375%	6/21/20	6,530	6,733
Prudential Financial Inc.	4.500%	11/15/20	10,575	10,853
Prudential Financial Inc.	4.500%	11/16/21	4,820	4,982
Prudential Financial Inc.	3.500%	5/15/24	4,040	4,062
Prudential Financial Inc.	3.878%	3/27/28	2,500	2,518
Prudential Financial Inc.	5.750%	7/15/33	570	652
Prudential Financial Inc.	5.700%	12/14/36	12,463	14,070
Prudential Financial Inc.	6.625%	12/1/37	4,352	5,268
Prudential Financial Inc.	6.625%	6/21/40	4,275	5,239
Prudential Financial Inc.	6.200%	11/15/40	3,325	3,944
5 Prudential Financial Inc.	5.875%	9/15/42	13,220	13,477
5 Prudential Financial Inc.	5.625%	6/15/43	11,514	11,356
Prudential Financial Inc.	5.100%	8/15/43	3,450	3,664
5 Prudential Financial Inc.	5.200%	3/15/44	2,865	2,686
Prudential Financial Inc.	4.600%	5/15/44	5,290	5,303
5 Prudential Financial Inc.	5.375%	5/15/45	14,130	13,265
5 Prudential Financial Inc.	4.500%	9/15/47	5,247	4,467
Prudential Financial Inc.	3.905%	12/7/47	13,698	12,283
5 Prudential Financial Inc.	5.700%	9/15/48	10,791	9,962
Prudential Financial Inc.	3.935%	12/7/49	8,828	7,930
Reinsurance Group of America Inc.	5.000%	6/1/21	1,190	1,233
Reinsurance Group of America Inc.	4.700%	9/15/23	3,475	3,618
Reinsurance Group of America Inc.	3.950%	9/15/26	4,554	4,431
RenaissanceRe Finance Inc.	3.700%	4/1/25	3,300	3,246
RenaissanceRe Finance Inc.	3.450%	7/1/27	2,200	2,097
Sompo International Holdings Ltd.	4.700%	10/15/22	3,250	3,309
Sompo International Holdings Ltd.	7.000%	7/15/34	4,725	5,480
Swiss Re Solutions Holding Corp.	7.000%	2/15/26	1,309	1,545
Torchmark Corp.	3.800%	9/15/22	110	110
Torchmark Corp.	4.550%	9/15/28	4,147	4,216
Transatlantic Holdings Inc.	8.000%	11/30/39	4,488	6,147
Travelers Cos. Inc.	3.900%	11/1/20	3,065	3,110
Travelers Cos. Inc.	6.750%	6/20/36	10	13
Travelers Cos. Inc.	6.250%	6/15/37	7,252	9,005
Travelers Cos. Inc.	5.350%	11/1/40	3,300	3,775
Travelers Cos. Inc.	4.600%	8/1/43	14,785	15,422
Travelers Cos. Inc.	3.750%	5/15/46	5,320	4,889
Travelers Cos. Inc.	4.000%	5/30/47	10,310	9,918

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Travelers Property Casualty Corp.	6.375%	3/15/33	560	708
Trinity Acquisition plc	4.400%	3/15/26	5,925	5,894
UnitedHealth Group Inc.	2.700%	7/15/20	14,685	14,626
UnitedHealth Group Inc.	1.950%	10/15/20	10,475	10,287
UnitedHealth Group Inc.	3.875%	10/15/20	1,060	1,073
UnitedHealth Group Inc.	4.700%	2/15/21	4,925	5,067
UnitedHealth Group Inc.	2.125%	3/15/21	6,505	6,370
UnitedHealth Group Inc.	3.150%	6/15/21	5,000	5,005
UnitedHealth Group Inc.	3.375%	11/15/21	2,050	2,065
UnitedHealth Group Inc.	2.875%	12/15/21	10,991	10,919
UnitedHealth Group Inc.	2.875%	3/15/22	3,221	3,196
UnitedHealth Group Inc.	3.350%	7/15/22	18,908	18,966
UnitedHealth Group Inc.	2.375%	10/15/22	8,000	7,748
UnitedHealth Group Inc.	2.750%	2/15/23	10,080	9,873
UnitedHealth Group Inc.	2.875%	3/15/23	2,586	2,545
UnitedHealth Group Inc.	3.500%	6/15/23	7,000	7,055
UnitedHealth Group Inc.	3.500%	2/15/24	5,805	5,842
UnitedHealth Group Inc.	3.750%	7/15/25	11,161	11,272
UnitedHealth Group Inc.	3.700%	12/15/25	2,500	2,528
UnitedHealth Group Inc.	3.100%	3/15/26	11,490	11,138
UnitedHealth Group Inc.	3.450%	1/15/27	4,705	4,664
UnitedHealth Group Inc.	3.375%	4/15/27	28,660	28,412
UnitedHealth Group Inc.	2.950%	10/15/27	11,440	10,821
UnitedHealth Group Inc.	3.850%	6/15/28	9,350	9,456
UnitedHealth Group Inc.	3.875%	12/15/28	6,500	6,585
UnitedHealth Group Inc.	4.625%	7/15/35	11,251	11,950
UnitedHealth Group Inc.	5.800%	3/15/36	3,164	3,726
UnitedHealth Group Inc.	6.500%	6/15/37	1,705	2,178
UnitedHealth Group Inc.	6.625%	11/15/37	8,525	11,063
UnitedHealth Group Inc.	6.875%	2/15/38	18,771	24,463
UnitedHealth Group Inc.	5.950%	2/15/41	3,130	3,800
UnitedHealth Group Inc.	4.625%	11/15/41	9,416	9,889
UnitedHealth Group Inc.	4.375%	3/15/42	391	398
UnitedHealth Group Inc.	3.950%	10/15/42	16,001	15,355
UnitedHealth Group Inc.	4.250%	3/15/43	5,966	5,945
UnitedHealth Group Inc.	4.750%	7/15/45	17,062	18,119
UnitedHealth Group Inc.	4.200%	1/15/47	5,504	5,447
UnitedHealth Group Inc.	4.250%	4/15/47	14,150	14,004
UnitedHealth Group Inc.	3.750%	10/15/47	7,500	6,926
UnitedHealth Group Inc.	4.250%	6/15/48	14,550	14,596
UnitedHealth Group Inc.	4.450%	12/15/48	6,000	6,150
Unum Group	5.625%	9/15/20	2,200	2,257
Unum Group	3.000%	5/15/21	3,175	3,127
Unum Group	4.000%	3/15/24	2,190	2,157
Unum Group	3.875%	11/5/25	175	166
Unum Group	5.750%	8/15/42	3,598	3,561
Voya Financial Inc.	3.125%	7/15/24	7,235	6,781
Voya Financial Inc.	3.650%	6/15/26	2,440	2,312
Voya Financial Inc.	5.700%	7/15/43	9,480	10,521
Voya Financial Inc.	4.800%	6/15/46	2,185	2,078
Willis North America Inc.	3.600%	5/15/24	7,100	6,892
Willis North America Inc.	4.500%	9/15/28	5,050	4,923
Willis North America Inc.	5.050%	9/15/48	3,200	3,151
Willis Towers Watson plc	5.750%	3/15/21	9,351	9,682
WR Berkley Corp.	5.375%	9/15/20	595	612
WR Berkley Corp.	4.625%	3/15/22	2,550	2,623
WR Berkley Corp.	4.750%	8/1/44	4,088	4,020
XLIT Ltd.	4.450%	3/31/25	2,650	2,633
XLIT Ltd.	6.250%	5/15/27	2,341	2,683
XLIT Ltd.	5.250%	12/15/43	6,875	7,426
XLIT Ltd.	5.500%	3/31/45	5,529	5,772
Other Finance (0.0%)				
Jones Lang LaSalle Inc.	4.400%	11/15/22	2,050	2,069

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
ORIX Corp.	2.900%	7/18/22	2,750	2,683
ORIX Corp.	3.250%	12/4/24	3,725	3,585
ORIX Corp.	3.700%	7/18/27	9,650	9,283
Real Estate Investment Trusts (0.7%)				
Alexandria Real Estate Equities Inc.	2.750%	1/15/20	4,225	4,191
Alexandria Real Estate Equities Inc.	4.600%	4/1/22	5,975	6,127
Alexandria Real Estate Equities Inc.	3.900%	6/15/23	569	573
Alexandria Real Estate Equities Inc.	4.000%	1/15/24	3,200	3,231
Alexandria Real Estate Equities Inc.	3.450%	4/30/25	9,210	8,856
Alexandria Real Estate Equities Inc.	4.300%	1/15/26	400	400
Alexandria Real Estate Equities Inc.	3.950%	1/15/27	3,602	3,489
Alexandria Real Estate Equities Inc.	3.950%	1/15/28	4,800	4,611
Alexandria Real Estate Equities Inc.	4.500%	7/30/29	3,135	3,133
Alexandria Real Estate Equities Inc.	4.700%	7/1/30	6,000	6,071
American Campus Communities Operating Partnership LP	3.350%	10/1/20	3,800	3,785
American Campus Communities Operating Partnership LP	3.750%	4/15/23	1,480	1,469
American Campus Communities Operating Partnership LP	4.125%	7/1/24	3,300	3,303
American Campus Communities Operating Partnership LP	3.625%	11/15/27	4,375	4,099
American Homes 4 Rent LP	4.250%	2/15/28	1,325	1,276
AvalonBay Communities Inc.	3.625%	10/1/20	1,000	1,005
AvalonBay Communities Inc.	2.850%	3/15/23	6,264	6,131
AvalonBay Communities Inc.	4.200%	12/15/23	1,355	1,398
AvalonBay Communities Inc.	3.500%	11/15/24	3,325	3,313
AvalonBay Communities Inc.	3.450%	6/1/25	5,895	5,819
AvalonBay Communities Inc.	3.500%	11/15/25	600	592
AvalonBay Communities Inc.	2.950%	5/11/26	11,830	11,236
AvalonBay Communities Inc.	2.900%	10/15/26	1,625	1,530
AvalonBay Communities Inc.	3.350%	5/15/27	7,441	7,174
AvalonBay Communities Inc.	3.200%	1/15/28	6,140	5,831
AvalonBay Communities Inc.	4.350%	4/15/48	3,475	3,452
Boston Properties LP	5.625%	11/15/20	9,225	9,545
Boston Properties LP	4.125%	5/15/21	4,095	4,140
Boston Properties LP	3.850%	2/1/23	6,823	6,806
Boston Properties LP	3.125%	9/1/23	4,540	4,392
Boston Properties LP	3.800%	2/1/24	4,525	4,507
Boston Properties LP	3.200%	1/15/25	6,375	6,082
Boston Properties LP	3.650%	2/1/26	6,275	6,074
Boston Properties LP	2.750%	10/1/26	6,759	6,118
Brandywine Operating Partnership LP	3.950%	2/15/23	5,330	5,363
Brandywine Operating Partnership LP	3.950%	11/15/27	23,025	21,951
Brixmor Operating Partnership LP	3.875%	8/15/22	6,035	6,018
Brixmor Operating Partnership LP	3.250%	9/15/23	3,925	3,794
Brixmor Operating Partnership LP	3.650%	6/15/24	2,225	2,158
Brixmor Operating Partnership LP	3.850%	2/1/25	15,410	14,893
Brixmor Operating Partnership LP	4.125%	6/15/26	5,665	5,463
Brixmor Operating Partnership LP	3.900%	3/15/27	2,550	2,415
Camden Property Trust	2.950%	12/15/22	4,900	4,802
Camden Property Trust	4.100%	10/15/28	2,800	2,835
Columbia Property Trust Operating Partnership LP	4.150%	4/1/25	3,025	2,970
Columbia Property Trust Operating Partnership LP	3.650%	8/15/26	12,675	11,911
Corporate Office Properties LP	3.700%	6/15/21	3,725	3,701
Corporate Office Properties LP	3.600%	5/15/23	7,931	7,697
CubeSmart LP	4.375%	12/15/23	7,400	7,571
CubeSmart LP	4.000%	11/15/25	2,265	2,218
CubeSmart LP	3.125%	9/1/26	2,575	2,362
Digital Realty Trust LP	5.875%	2/1/20	2,175	2,220
Digital Realty Trust LP	3.400%	10/1/20	5,650	5,627
Digital Realty Trust LP	5.250%	3/15/21	8,815	9,075
Digital Realty Trust LP	3.950%	7/1/22	12,000	12,055

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Digital Realty Trust LP	2.750%	2/1/23	2,750	2,626
Digital Realty Trust LP	4.750%	10/1/25	5,525	5,660
Digital Realty Trust LP	3.700%	8/15/27	7,530	7,121
Digital Realty Trust LP	4.450%	7/15/28	12,150	12,098
Duke Realty LP	3.875%	2/15/21	3,050	3,079
Duke Realty LP	4.375%	6/15/22	195	200
Duke Realty LP	3.875%	10/15/22	1,223	1,235
Duke Realty LP	3.625%	4/15/23	748	744
Duke Realty LP	3.750%	12/1/24	2,525	2,507
Duke Realty LP	3.250%	6/30/26	5,500	5,254
Duke Realty LP	3.375%	12/15/27	3,144	2,973
Duke Realty LP	4.000%	9/15/28	2,500	2,487
EPR Properties	5.750%	8/15/22	3,610	3,794
EPR Properties	5.250%	7/15/23	1,575	1,620
EPR Properties	4.500%	4/1/25	7,025	6,917
EPR Properties	4.750%	12/15/26	4,000	3,964
EPR Properties	4.500%	6/1/27	150	145
EPR Properties	4.950%	4/15/28	8,500	8,390
ERP Operating LP	4.750%	7/15/20	3,085	3,145
ERP Operating LP	4.625%	12/15/21	6,936	7,188
ERP Operating LP	3.000%	4/15/23	2,603	2,571
ERP Operating LP	3.375%	6/1/25	750	736
ERP Operating LP	2.850%	11/1/26	5,575	5,250
ERP Operating LP	3.250%	8/1/27	3,000	2,879
ERP Operating LP	3.500%	3/1/28	10,506	10,243
ERP Operating LP	4.150%	12/1/28	880	900
ERP Operating LP	4.500%	7/1/44	7,555	7,657
ERP Operating LP	4.500%	6/1/45	850	867
ERP Operating LP	4.000%	8/1/47	3,600	3,366
Essex Portfolio LP	5.200%	3/15/21	5,525	5,702
Essex Portfolio LP	3.250%	5/1/23	3,505	3,444
Essex Portfolio LP	3.500%	4/1/25	10,937	10,628
Essex Portfolio LP	3.375%	4/15/26	6,450	6,144
Essex Portfolio LP	4.500%	3/15/48	5,975	5,776
Federal Realty Investment Trust	2.750%	6/1/23	5,237	5,055
Federal Realty Investment Trust	3.250%	7/15/27	5,100	4,841
Federal Realty Investment Trust	4.500%	12/1/44	12,425	12,537
HCP Inc.	2.625%	2/1/20	4,589	4,563
HCP Inc.	3.150%	8/1/22	6,915	6,739
HCP Inc.	4.000%	12/1/22	7,625	7,614
HCP Inc.	4.250%	11/15/23	9,819	9,837
HCP Inc.	4.200%	3/1/24	3,950	3,943
HCP Inc.	3.875%	8/15/24	5,276	5,184
HCP Inc.	3.400%	2/1/25	2,980	2,809
HCP Inc.	4.000%	6/1/25	928	909
HCP Inc.	6.750%	2/1/41	555	681
Healthcare Realty Trust Inc.	3.750%	4/15/23	7,246	7,148
Healthcare Realty Trust Inc.	3.625%	1/15/28	3,125	2,936
Healthcare Trust of America Holdings LP	3.375%	7/15/21	3,840	3,811
Healthcare Trust of America Holdings LP	2.950%	7/1/22	3,850	3,726
Healthcare Trust of America Holdings LP	3.700%	4/15/23	1,500	1,477
Healthcare Trust of America Holdings LP	3.500%	8/1/26	6,275	5,904
Healthcare Trust of America Holdings LP	3.750%	7/1/27	5,400	5,118
Highwoods Realty LP	3.200%	6/15/21	13,850	13,708
Highwoods Realty LP	3.625%	1/15/23	100	99
Highwoods Realty LP	3.875%	3/1/27	6,279	6,132
Highwoods Realty LP	4.125%	3/15/28	2,943	2,883
Hospitality Properties Trust	5.000%	8/15/22	2,430	2,469
Hospitality Properties Trust	4.500%	6/15/23	8,272	8,306
Hospitality Properties Trust	4.650%	3/15/24	3,441	3,427
Hospitality Properties Trust	4.500%	3/15/25	753	734
Hospitality Properties Trust	5.250%	2/15/26	2,740	2,745
Hospitality Properties Trust	4.950%	2/15/27	3,625	3,538

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Hospitality Properties Trust	3.950%	1/15/28	4,900	4,425
Hospitality Properties Trust	4.375%	2/15/30	15,565	14,261
Host Hotels & Resorts LP	6.000%	10/1/21	10,550	11,096
Host Hotels & Resorts LP	5.250%	3/15/22	5,190	5,423
Host Hotels & Resorts LP	4.750%	3/1/23	1,427	1,464
Host Hotels & Resorts LP	3.750%	10/15/23	6,150	5,982
Host Hotels & Resorts LP	3.875%	4/1/24	4,600	4,563
Host Hotels & Resorts LP	4.000%	6/15/25	1,300	1,271
Hudson Pacific Properties LP	3.950%	11/1/27	3,400	3,130
Kilroy Realty LP	3.800%	1/15/23	3,200	3,184
Kilroy Realty LP	3.450%	12/15/24	5,850	5,646
Kilroy Realty LP	4.375%	10/1/25	4,275	4,272
Kilroy Realty LP	4.750%	12/15/28	6,400	6,549
Kilroy Realty LP	4.250%	8/15/29	1,208	1,180
Kimco Realty Corp.	3.200%	5/1/21	3,740	3,706
Kimco Realty Corp.	3.400%	11/1/22	4,334	4,268
Kimco Realty Corp.	3.125%	6/1/23	3,300	3,192
Kimco Realty Corp.	2.700%	3/1/24	50	47
Kimco Realty Corp.	3.300%	2/1/25	2,160	2,056
Kimco Realty Corp.	2.800%	10/1/26	4,515	4,063
Kimco Realty Corp.	3.800%	4/1/27	4,050	3,901
Kimco Realty Corp.	4.125%	12/1/46	485	422
Kimco Realty Corp.	4.450%	9/1/47	4,170	3,810
Kite Realty Group LP	4.000%	10/1/26	10,700	9,828
Liberty Property LP	4.750%	10/1/20	1,080	1,101
Liberty Property LP	3.375%	6/15/23	1,250	1,229
Liberty Property LP	4.400%	2/15/24	10,880	11,161
Liberty Property LP	3.750%	4/1/25	6,400	6,275
Liberty Property LP	3.250%	10/1/26	1,825	1,718
Life Storage LP	3.875%	12/15/27	1,000	950
Life Storage LP	3.500%	7/1/26	18,900	17,759
Mid-America Apartments LP	4.300%	10/15/23	11,124	11,351
Mid-America Apartments LP	3.750%	6/15/24	3,985	3,949
Mid-America Apartments LP	3.600%	6/1/27	8,400	8,083
National Retail Properties Inc.	3.800%	10/15/22	3,400	3,407
National Retail Properties Inc.	3.300%	4/15/23	2,999	2,939
National Retail Properties Inc.	3.900%	6/15/24	3,700	3,695
National Retail Properties Inc.	3.600%	12/15/26	2,425	2,334
National Retail Properties Inc.	3.500%	10/15/27	13,000	12,359
National Retail Properties Inc.	4.300%	10/15/28	2,650	2,659
National Retail Properties Inc.	4.800%	10/15/48	2,500	2,438
Office Properties Income Trust	4.000%	7/15/22	5,000	4,916
Omega Healthcare Investors Inc.	4.375%	8/1/23	22,715	22,658
Omega Healthcare Investors Inc.	4.950%	4/1/24	3,900	3,929
Omega Healthcare Investors Inc.	4.500%	1/15/25	3,050	2,981
Omega Healthcare Investors Inc.	5.250%	1/15/26	6,605	6,688
Omega Healthcare Investors Inc.	4.500%	4/1/27	15,653	14,968
Omega Healthcare Investors Inc.	4.750%	1/15/28	5,325	5,192
Physicians Realty LP	4.300%	3/15/27	5,000	4,858
Physicians Realty LP	3.950%	1/15/28	5,750	5,429
Piedmont Operating Partnership LP	3.400%	6/1/23	4,507	4,381
Piedmont Operating Partnership LP	4.450%	3/15/24	4,225	4,270
Prologis LP	4.250%	8/15/23	5,270	5,444
Prologis LP	3.875%	9/15/28	2,950	2,990
Prologis LP	4.375%	9/15/48	4,400	4,439
Public Storage	2.370%	9/15/22	5,398	5,206
Public Storage	3.094%	9/15/27	4,550	4,273
Realty Income Corp.	3.250%	10/15/22	6,300	6,227
Realty Income Corp.	3.875%	7/15/24	3,600	3,608
Realty Income Corp.	3.875%	4/15/25	8,405	8,390
Realty Income Corp.	4.125%	10/15/26	14,963	15,051
Realty Income Corp.	3.000%	1/15/27	4,886	4,538
Realty Income Corp.	3.650%	1/15/28	5,878	5,699
Realty Income Corp.	4.650%	3/15/47	10,390	10,636

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Regency Centers Corp.	3.750%	11/15/22	1,850	1,845
Regency Centers LP	4.800%	4/15/21	2,525	2,581
Regency Centers LP	3.600%	2/1/27	3,650	3,488
Regency Centers LP	4.125%	3/15/28	3,300	3,252
Regency Centers LP	4.400%	2/1/47	5,750	5,405
Sabra Health Care LP	5.125%	8/15/26	897	828
Select Income REIT	3.600%	2/1/20	302	300
Select Income REIT	4.150%	2/1/22	4,050	4,011
Select Income REIT	4.250%	5/15/24	250	237
Select Income REIT	4.500%	2/1/25	9,700	9,144
Senior Housing Properties Trust	4.750%	2/15/28	1,000	933
Simon Property Group LP	2.500%	9/1/20	1,050	1,039
Simon Property Group LP	4.375%	3/1/21	8,589	8,789
Simon Property Group LP	2.500%	7/15/21	6,915	6,802
Simon Property Group LP	4.125%	12/1/21	6,733	6,903
Simon Property Group LP	2.350%	1/30/22	6,250	6,080
Simon Property Group LP	3.375%	3/15/22	2,825	2,823
Simon Property Group LP	2.625%	6/15/22	8,000	7,785
Simon Property Group LP	2.750%	2/1/23	6,685	6,484
Simon Property Group LP	2.750%	6/1/23	9,359	9,079
Simon Property Group LP	3.750%	2/1/24	6,114	6,157
Simon Property Group LP	3.375%	10/1/24	647	634
Simon Property Group LP	3.500%	9/1/25	3,640	3,571
Simon Property Group LP	3.300%	1/15/26	10,324	9,949
Simon Property Group LP	3.250%	11/30/26	4,425	4,226
Simon Property Group LP	3.375%	6/15/27	14,355	13,761
Simon Property Group LP	3.375%	12/1/27	9,125	8,743
Simon Property Group LP	6.750%	2/1/40	11,543	14,849
Simon Property Group LP	4.750%	3/15/42	1,671	1,733
Simon Property Group LP	4.250%	10/1/44	160	155
Simon Property Group LP	4.250%	11/30/46	7,750	7,490
SITE Center Corp.	3.625%	2/1/25	6,132	5,857
SITE Center Corp.	4.250%	2/1/26	2,940	2,898
SITE Centers Corp.	4.625%	7/15/22	2,977	3,054
SITE Centers Corp.	3.900%	8/15/24	1,000	977
SITE Centers Corp.	4.700%	6/1/27	12,525	12,597
SL Green Operating Partnership LP	3.250%	10/15/22	4,250	4,107
Spirit Realty LP	4.450%	9/15/26	95	91
STORE Capital Corp.	4.500%	3/15/28	4,800	4,660
Tanger Properties LP	3.750%	12/1/24	1,325	1,283
Tanger Properties LP	3.125%	9/1/26	6,100	5,442
Tanger Properties LP	3.875%	7/15/27	3,300	3,096
UDR Inc.	3.700%	10/1/20	6,975	6,999
UDR Inc.	4.625%	1/10/22	11,795	12,108
UDR Inc.	2.950%	9/1/26	8,800	8,175
UDR Inc.	3.500%	7/1/27	3,150	3,001
UDR Inc.	3.500%	1/15/28	6,645	6,295
Ventas Realty LP	3.100%	1/15/23	7,814	7,598
Ventas Realty LP	3.125%	6/15/23	7,580	7,364
Ventas Realty LP	3.750%	5/1/24	2,220	2,186
Ventas Realty LP	3.500%	2/1/25	3,150	3,025
Ventas Realty LP	4.125%	1/15/26	1,015	1,014
Ventas Realty LP	3.250%	10/15/26	900	840
Ventas Realty LP	3.850%	4/1/27	3,875	3,719
Ventas Realty LP	4.000%	3/1/28	13,500	13,110
Ventas Realty LP	4.400%	1/15/29	5,275	5,255
Ventas Realty LP	5.700%	9/30/43	3,600	3,928
Ventas Realty LP	4.375%	2/1/45	4,980	4,583
Ventas Realty LP / Ventas Capital Corp.	2.700%	4/1/20	5,675	5,623
Ventas Realty LP / Ventas Capital Corp.	4.250%	3/1/22	1,692	1,723
Ventas Realty LP / Ventas Capital Corp.	3.250%	8/15/22	10,513	10,365
VEREIT Operating Partnership LP	4.125%	6/1/21	4,325	4,356
VEREIT Operating Partnership LP	4.600%	2/6/24	5,625	5,630
VEREIT Operating Partnership LP	4.625%	11/1/25	4,650	4,657

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
VEREIT Operating Partnership LP	4.875%	6/1/26	4,520	4,514
VEREIT Operating Partnership LP	3.950%	8/15/27	14,930	13,847
Vornado Realty LP	5.000%	1/15/22	200	207
Vornado Realty LP	3.500%	1/15/25	5,050	4,875
Washington Prime Group LP	3.850%	4/1/20	6,050	5,963
Washington Prime Group LP	5.950%	8/15/24	1,900	1,678
Washington REIT	4.950%	10/1/20	825	838
Washington REIT	3.950%	10/15/22	2,200	2,213
Weingarten Realty Investors	3.375%	10/15/22	1,275	1,257
Weingarten Realty Investors	3.500%	4/15/23	5,250	5,162
Weingarten Realty Investors	4.450%	1/15/24	1,175	1,201
Weingarten Realty Investors	3.850%	6/1/25	600	587
Welltower Inc.	4.950%	1/15/21	7,680	7,866
Welltower Inc.	5.250%	1/15/22	8,376	8,709
Welltower Inc.	3.750%	3/15/23	7,090	7,074
Welltower Inc.	3.950%	9/1/23	5,575	5,585
Welltower Inc.	4.500%	1/15/24	125	128
Welltower Inc.	4.000%	6/1/25	17,047	16,804
Welltower Inc.	4.250%	4/1/26	7,224	7,212
Welltower Inc.	4.250%	4/15/28	1,250	1,235
Welltower Inc.	6.500%	3/15/41	5,107	6,034
Welltower Inc.	5.125%	3/15/43	1,260	1,282
Welltower Inc.	4.950%	9/1/48	5,425	5,325
WP Carey Inc.	4.600%	4/1/24	6,201	6,262
WP Carey Inc.	4.000%	2/1/25	1,800	1,753
WP Carey Inc.	4.250%	10/1/26	3,500	3,408

17,476,237

Industrial (15.8%)

Basic Industry (0.8%)

Air Products & Chemicals Inc.	3.000%	11/3/21	4,525	4,510
Air Products & Chemicals Inc.	2.750%	2/3/23	7,044	6,887
Air Products & Chemicals Inc.	3.350%	7/31/24	7,800	7,671
Airgas Inc.	3.650%	7/15/24	9,125	9,180
Albemarle Corp.	4.150%	12/1/24	5,185	5,237
Albemarle Corp.	5.450%	12/1/44	5,500	5,459
ArcelorMittal	5.125%	6/1/20	4,000	4,067
ArcelorMittal	5.250%	8/5/20	170	172
ArcelorMittal	6.125%	6/1/25	3,075	3,210
ArcelorMittal	7.000%	10/15/39	760	799
Barrick Gold Corp.	6.450%	10/15/35	2,175	2,471
Barrick Gold Corp.	5.250%	4/1/42	8,497	8,541
Barrick North America Finance LLC	5.700%	5/30/41	13,997	14,857
Barrick North America Finance LLC	5.750%	5/1/43	10,244	10,941
Barrick PD Australia Finance Pty Ltd.	5.950%	10/15/39	18,123	19,355
BHP Billiton Finance USA Ltd.	2.875%	2/24/22	10,708	10,615
BHP Billiton Finance USA Ltd.	3.850%	9/30/23	2,396	2,455
BHP Billiton Finance USA Ltd.	4.125%	2/24/42	11,841	11,320
BHP Billiton Finance USA Ltd.	5.000%	9/30/43	26,568	29,121
Braskem Finance Ltd.	6.450%	2/3/24	1,110	1,168
Cabot Corp.	3.700%	7/15/22	1,765	1,776
Celulosa Arauco y Constitucion SA	7.250%	7/29/19	1,225	1,254
Celulosa Arauco y Constitucion SA	5.000%	1/21/21	3,300	3,342
Celulosa Arauco y Constitucion SA	4.750%	1/11/22	9,928	10,054
Celulosa Arauco y Constitucion SA	4.500%	8/1/24	1,525	1,507
Celulosa Arauco y Constitucion SA	3.875%	11/2/27	12,000	11,016
Celulosa Arauco y Constitucion SA	5.500%	11/2/47	11,650	11,006
Domtar Corp.	6.750%	2/15/44	4,900	4,989
Dow Chemical Co.	4.250%	11/15/20	19,416	19,697
Dow Chemical Co.	4.125%	11/15/21	3,904	3,959
Dow Chemical Co.	3.000%	11/15/22	24,330	23,595
Dow Chemical Co.	3.500%	10/1/24	4,266	4,115
¹⁰ Dow Chemical Co.	4.550%	11/30/25	9,875	10,052
¹⁰ Dow Chemical Co.	4.800%	11/30/28	3,300	3,358

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Dow Chemical Co.	7.375%	11/1/29	3,299	3,967
Dow Chemical Co.	4.250%	10/1/34	8,521	7,663
Dow Chemical Co.	9.400%	5/15/39	13,547	19,426
Dow Chemical Co.	5.250%	11/15/41	9,163	8,955
Dow Chemical Co.	4.375%	11/15/42	9,589	8,426
Dow Chemical Co.	4.625%	10/1/44	2,115	1,904
¹⁰ Dow Chemical Co.	5.550%	11/30/48	12,000	12,245
DowDuPont Inc.	3.766%	11/15/20	14,860	15,006
DowDuPont Inc.	4.205%	11/15/23	26,800	27,380
DowDuPont Inc.	4.493%	11/15/25	20,425	21,003
DowDuPont Inc.	4.725%	11/15/28	23,875	24,733
DowDuPont Inc.	5.319%	11/15/38	17,900	18,488
DowDuPont Inc.	5.419%	11/15/48	23,225	24,205
Eastman Chemical Co.	2.700%	1/15/20	4,614	4,568
Eastman Chemical Co.	4.500%	1/15/21	53	54
Eastman Chemical Co.	3.500%	12/1/21	6,800	6,845
Eastman Chemical Co.	3.600%	8/15/22	6,813	6,855
Eastman Chemical Co.	3.800%	3/15/25	2,764	2,651
Eastman Chemical Co.	4.800%	9/1/42	7,224	6,681
Eastman Chemical Co.	4.650%	10/15/44	5,100	4,581
Ecolab Inc.	2.250%	1/12/20	3,243	3,212
Ecolab Inc.	4.350%	12/8/21	3,741	3,852
Ecolab Inc.	2.375%	8/10/22	11,695	11,285
Ecolab Inc.	3.250%	1/14/23	4,815	4,792
Ecolab Inc.	2.700%	11/1/26	7,076	6,596
Ecolab Inc.	3.250%	12/1/27	6,200	5,964
Ecolab Inc.	5.500%	12/8/41	1,433	1,656
Ecolab Inc.	3.950%	12/1/47	11,165	10,480
El du Pont de Nemours & Co.	2.200%	5/1/20	18,328	18,176
Fibria Overseas Finance Ltd.	5.250%	5/12/24	2,015	2,024
Fibria Overseas Finance Ltd.	4.000%	1/14/25	8,820	8,327
FMC Corp.	3.950%	2/1/22	1,795	1,792
FMC Corp.	4.100%	2/1/24	11,210	11,469
Georgia-Pacific LLC	8.000%	1/15/24	6,204	7,457
Georgia-Pacific LLC	7.375%	12/1/25	5,750	6,924
Georgia-Pacific LLC	7.750%	11/15/29	3,268	4,378
Georgia-Pacific LLC	8.875%	5/15/31	4,665	6,828
Goldcorp Inc.	3.625%	6/9/21	2,465	2,458
Goldcorp Inc.	3.700%	3/15/23	10,810	10,707
Goldcorp Inc.	5.450%	6/9/44	7,375	7,314
International Flavors & Fragrances Inc.	3.200%	5/1/23	2,100	2,131
International Flavors & Fragrances Inc.	4.450%	9/26/28	2,500	2,526
International Flavors & Fragrances Inc.	4.375%	6/1/47	5,200	4,781
International Flavors & Fragrances Inc.	5.000%	9/26/48	5,000	5,035
International Paper Co.	7.500%	8/15/21	8,835	9,758
International Paper Co.	4.750%	2/15/22	87	90
International Paper Co.	3.650%	6/15/24	7,948	7,960
International Paper Co.	3.800%	1/15/26	1,700	1,669
International Paper Co.	3.000%	2/15/27	19,464	17,675
International Paper Co.	5.000%	9/15/35	4,510	4,450
International Paper Co.	7.300%	11/15/39	4,960	5,886
International Paper Co.	6.000%	11/15/41	2,110	2,201
International Paper Co.	4.800%	6/15/44	16,146	14,776
International Paper Co.	5.150%	5/15/46	13,227	12,628
International Paper Co.	4.400%	8/15/47	15,134	12,688
International Paper Co.	4.350%	8/15/48	10,890	9,096
Kinross Gold Corp.	5.125%	9/1/21	515	517
Kinross Gold Corp.	5.950%	3/15/24	4,057	4,047
Lubrizol Corp.	6.500%	10/1/34	5,900	7,527
LYB International Finance BV	4.000%	7/15/23	3,849	3,851
LYB International Finance BV	5.250%	7/15/43	2,187	2,097
LYB International Finance BV	4.875%	3/15/44	13,995	12,825
LYB International Finance II BV	3.500%	3/2/27	11,120	10,119
LyondellBasell Industries NV	6.000%	11/15/21	19,000	20,104

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
LyondellBasell Industries NV	5.750%	4/15/24	7,320	7,805
LyondellBasell Industries NV	4.625%	2/26/55	12,462	10,368
Meadwestvaco Corp.	7.950%	2/15/31	5,043	6,432
Methanex Corp.	4.250%	12/1/24	365	354
Methanex Corp.	5.650%	12/1/44	3,760	3,405
Mosaic Co.	3.750%	11/15/21	6,115	6,148
Mosaic Co.	3.250%	11/15/22	10,190	9,820
Mosaic Co.	4.250%	11/15/23	16,832	16,906
Mosaic Co.	4.050%	11/15/27	8,000	7,534
Mosaic Co.	5.450%	11/15/33	3,802	3,946
Mosaic Co.	4.875%	11/15/41	2,468	2,298
Mosaic Co.	5.625%	11/15/43	371	372
Newmont Mining Corp.	3.500%	3/15/22	716	708
Newmont Mining Corp.	5.875%	4/1/35	1,755	1,890
Newmont Mining Corp.	6.250%	10/1/39	11,408	12,427
Newmont Mining Corp.	4.875%	3/15/42	8,958	8,520
Nucor Corp.	4.125%	9/15/22	202	207
Nucor Corp.	4.000%	8/1/23	11,195	11,284
Nucor Corp.	6.400%	12/1/37	10,358	12,382
Nucor Corp.	5.200%	8/1/43	13,675	14,616
Nucor Corp.	4.400%	5/1/48	6,550	6,346
Nutrien Ltd.	4.875%	3/30/20	6,753	6,873
Nutrien Ltd.	3.150%	10/1/22	3,571	3,447
Nutrien Ltd.	3.500%	6/1/23	15,585	15,261
Nutrien Ltd.	3.625%	3/15/24	5,525	5,371
Nutrien Ltd.	3.375%	3/15/25	7,125	6,700
Nutrien Ltd.	3.000%	4/1/25	9,096	8,383
Nutrien Ltd.	4.000%	12/15/26	5,100	4,935
Nutrien Ltd.	4.125%	3/15/35	6,700	6,019
Nutrien Ltd.	5.875%	12/1/36	825	900
Nutrien Ltd.	5.625%	12/1/40	4,663	4,901
Nutrien Ltd.	6.125%	1/15/41	7,281	7,985
Nutrien Ltd.	4.900%	6/1/43	4,950	4,758
Nutrien Ltd.	5.250%	1/15/45	21,967	21,902
Packaging Corp. of America	3.900%	6/15/22	6,015	6,164
Packaging Corp. of America	4.500%	11/1/23	18,907	19,344
Packaging Corp. of America	3.650%	9/15/24	4,882	4,745
Packaging Corp. of America	3.400%	12/15/27	4,000	3,736
PPG Industries Inc.	3.600%	11/15/20	4,900	4,934
PPG Industries Inc.	3.200%	3/15/23	167	164
Praxair Inc.	2.250%	9/24/20	1,675	1,649
Praxair Inc.	3.000%	9/1/21	5,795	5,747
Praxair Inc.	2.450%	2/15/22	20,365	19,999
Praxair Inc.	2.200%	8/15/22	5,769	5,566
Praxair Inc.	2.700%	2/21/23	2,200	2,156
Praxair Inc.	2.650%	2/5/25	4,875	4,584
Praxair Inc.	3.200%	1/30/26	4,850	4,722
Praxair Inc.	3.550%	11/7/42	2,200	2,028
Rayonier Inc.	3.750%	4/1/22	2,875	2,834
Reliance Steel & Aluminum Co.	4.500%	4/15/23	5,370	5,410
Rio Tinto Alcan Inc.	5.750%	6/1/35	9,224	10,401
Rio Tinto Finance USA Ltd.	3.750%	6/15/25	12,765	12,789
Rio Tinto Finance USA Ltd.	7.125%	7/15/28	7,409	9,238
Rio Tinto Finance USA Ltd.	5.200%	11/2/40	13,216	14,589
Rio Tinto Finance USA plc	4.750%	3/22/42	6,518	6,827
Rio Tinto Finance USA plc	4.125%	8/21/42	9,425	9,089
Rohm & Haas Co.	7.850%	7/15/29	2,965	3,685
RPM International Inc.	3.450%	11/15/22	4,560	4,498
RPM International Inc.	3.750%	3/15/27	4,275	4,138
RPM International Inc.	5.250%	6/1/45	3,792	3,779
RPM International Inc.	4.250%	1/15/48	7,500	6,385
Sasol Financing International Ltd.	4.500%	11/14/22	11,000	10,664
SASOL Financing USA LLC	5.875%	3/27/24	4,650	4,621
SASOL Financing USA LLC	6.500%	9/27/28	7,800	7,771

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Sherwin-Williams Co.	2.250%	5/15/20	5,785	5,673
Sherwin-Williams Co.	4.200%	1/15/22	925	933
Sherwin-Williams Co.	2.750%	6/1/22	8,192	7,932
Sherwin-Williams Co.	3.125%	6/1/24	6,325	6,041
Sherwin-Williams Co.	3.450%	8/1/25	9,494	8,903
Sherwin-Williams Co.	3.950%	1/15/26	8,650	8,388
Sherwin-Williams Co.	3.450%	6/1/27	25,535	23,562
Sherwin-Williams Co.	4.000%	12/15/42	2,000	1,687
Sherwin-Williams Co.	4.550%	8/1/45	2,934	2,663
Sherwin-Williams Co.	4.500%	6/1/47	3,630	3,258
Southern Copper Corp.	5.375%	4/16/20	1,588	1,623
Southern Copper Corp.	3.500%	11/8/22	8,080	7,893
Southern Copper Corp.	3.875%	4/23/25	1,233	1,191
Southern Copper Corp.	7.500%	7/27/35	5,169	6,053
Southern Copper Corp.	6.750%	4/16/40	2,362	2,612
Southern Copper Corp.	5.250%	11/8/42	16,380	15,607
Southern Copper Corp.	5.875%	4/23/45	32,215	32,806
¹⁰ Suzano Austria GmbH	6.000%	1/15/29	9,800	9,947
Vale Canada Ltd.	7.200%	9/15/32	1,475	1,597
Vale Overseas Ltd.	5.875%	6/10/21	21,700	22,785
Vale Overseas Ltd.	4.375%	1/11/22	16,207	16,470
Vale Overseas Ltd.	6.250%	8/10/26	11,600	12,470
Vale Overseas Ltd.	8.250%	1/17/34	2,312	2,858
Vale Overseas Ltd.	6.875%	11/21/36	24,121	27,588
Vale Overseas Ltd.	6.875%	11/10/39	14,254	16,428
Vale SA	5.625%	9/11/42	8,178	8,198
Westlake Chemical Corp.	3.600%	8/15/26	20,595	18,865
Westlake Chemical Corp.	5.000%	8/15/46	15,013	13,766
WestRock MWV LLC	8.200%	1/15/30	5,073	6,464
WestRock RKT Co.	3.500%	3/1/20	3,550	3,542
WestRock RKT Co.	4.900%	3/1/22	3,640	3,739
Weyerhaeuser Co.	4.700%	3/15/21	3,605	3,682
Weyerhaeuser Co.	4.625%	9/15/23	5,550	5,676
Weyerhaeuser Co.	8.500%	1/15/25	2,350	2,886
Weyerhaeuser Co.	7.375%	3/15/32	8,268	10,098
Weyerhaeuser Co.	6.875%	12/15/33	3,275	3,857
¹⁰ WRKCo Inc.	3.000%	9/15/24	4,000	3,794
¹⁰ WRKCo Inc.	3.750%	3/15/25	8,600	8,346
¹⁰ WRKCo Inc.	4.650%	3/15/26	2,800	2,836
¹⁰ WRKCo Inc.	3.375%	9/15/27	4,575	4,200
¹⁰ WRKCo Inc.	4.000%	3/15/28	8,700	8,213
¹⁰ WRKCo Inc.	4.900%	3/15/29	8,210	8,459
Yamana Gold Inc.	4.950%	7/15/24	2,105	2,055
Yamana Gold Inc.	4.625%	12/15/27	5,700	5,292
Capital Goods (1.3%)				
3M Co.	2.000%	8/7/20	5,215	5,151
3M Co.	1.625%	9/19/21	2,500	2,414
3M Co.	2.000%	6/26/22	2,000	1,929
3M Co.	2.250%	3/15/23	1,350	1,306
3M Co.	3.250%	2/14/24	150	150
3M Co.	3.000%	8/7/25	2,350	2,293
3M Co.	2.250%	9/19/26	9,455	8,725
3M Co.	2.875%	10/15/27	7,310	7,014
3M Co.	3.875%	6/15/44	1,000	995
3M Co.	3.125%	9/19/46	5,180	4,455
3M Co.	3.625%	10/15/47	5,900	5,470
ABB Finance USA Inc.	2.800%	4/3/20	2,530	2,521
ABB Finance USA Inc.	2.875%	5/8/22	3,668	3,587
ABB Finance USA Inc.	3.375%	4/3/23	410	408
ABB Finance USA Inc.	3.800%	4/3/28	2,375	2,379
ABB Finance USA Inc.	4.375%	5/8/42	1,608	1,641
Allegion US Holding Co. Inc.	3.200%	10/1/24	1,100	1,028
Allegion US Holding Co. Inc.	3.550%	10/1/27	5,119	4,674

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Avery Dennison Corp.	4.875%	12/6/28	1,000	1,017
Bemis Co. Inc.	3.100%	9/15/26	3,803	3,456
Boeing Co.	4.875%	2/15/20	14,065	14,347
Boeing Co.	1.650%	10/30/20	1,830	1,788
Boeing Co.	8.750%	8/15/21	1,285	1,459
Boeing Co.	2.350%	10/30/21	8,695	8,525
Boeing Co.	2.125%	3/1/22	4,012	3,880
Boeing Co.	2.800%	3/1/23	7,820	7,693
Boeing Co.	1.875%	6/15/23	5,740	5,441
Boeing Co.	2.850%	10/30/24	4,983	4,806
Boeing Co.	2.500%	3/1/25	2,831	2,662
Boeing Co.	7.250%	6/15/25	675	817
Boeing Co.	2.600%	10/30/25	2,950	2,779
Boeing Co.	2.250%	6/15/26	1,354	1,248
Boeing Co.	2.800%	3/1/27	1,925	1,834
Boeing Co.	3.250%	3/1/28	3,405	3,321
Boeing Co.	3.450%	11/1/28	3,800	3,754
Boeing Co.	6.125%	2/15/33	4,397	5,442
Boeing Co.	6.625%	2/15/38	2,905	3,883
Boeing Co.	3.550%	3/1/38	1,950	1,820
Boeing Co.	6.875%	3/15/39	8,778	12,096
Boeing Co.	5.875%	2/15/40	3,262	4,083
Boeing Co.	3.375%	6/15/46	8,364	7,366
Boeing Co.	3.650%	3/1/47	1,150	1,072
Boeing Co.	3.625%	3/1/48	3,925	3,588
Boeing Co.	3.850%	11/1/48	3,366	3,238
Carlisle Cos. Inc.	3.750%	11/15/22	3,130	3,102
Carlisle Cos. Inc.	3.500%	12/1/24	1,700	1,623
Carlisle Cos. Inc.	3.750%	12/1/27	4,025	3,784
Caterpillar Financial Services Corp.	2.100%	1/10/20	956	949
Caterpillar Financial Services Corp.	2.000%	3/5/20	4,390	4,346
Caterpillar Financial Services Corp.	2.950%	5/15/20	75	75
Caterpillar Financial Services Corp.	1.850%	9/4/20	15,350	15,109
Caterpillar Financial Services Corp.	2.500%	11/13/20	2,950	2,925
Caterpillar Financial Services Corp.	2.900%	3/15/21	5,170	5,150
Caterpillar Financial Services Corp.	1.700%	8/9/21	27,891	26,842
Caterpillar Financial Services Corp.	2.750%	8/20/21	3,400	3,369
Caterpillar Financial Services Corp.	3.150%	9/7/21	13,401	13,439
Caterpillar Financial Services Corp.	1.931%	10/1/21	3,550	3,441
Caterpillar Financial Services Corp.	2.850%	6/1/22	1,659	1,637
Caterpillar Financial Services Corp.	2.400%	6/6/22	8,350	8,149
Caterpillar Financial Services Corp.	2.550%	11/29/22	8,385	8,139
Caterpillar Financial Services Corp.	3.450%	5/15/23	6,260	6,258
Caterpillar Financial Services Corp.	3.750%	11/24/23	8,350	8,508
Caterpillar Financial Services Corp.	3.650%	12/7/23	3,792	3,838
Caterpillar Financial Services Corp.	3.300%	6/9/24	5,000	4,968
Caterpillar Financial Services Corp.	3.250%	12/1/24	11,112	11,025
Caterpillar Financial Services Corp.	2.400%	8/9/26	5,350	4,938
Caterpillar Inc.	3.900%	5/27/21	12,386	12,605
Caterpillar Inc.	2.600%	6/26/22	10,100	9,883
Caterpillar Inc.	3.400%	5/15/24	12,091	12,127
Caterpillar Inc.	5.300%	9/15/35	3,000	3,327
Caterpillar Inc.	6.050%	8/15/36	8,677	10,595
Caterpillar Inc.	5.200%	5/27/41	7,910	8,813
Caterpillar Inc.	3.803%	8/15/42	22,195	20,807
Caterpillar Inc.	4.300%	5/15/44	7,053	7,270
Caterpillar Inc.	4.750%	5/15/64	3,675	3,727
CNH Industrial Capital LLC	4.375%	11/6/20	2,335	2,350
CNH Industrial Capital LLC	4.375%	4/5/22	5,150	5,150
CNH Industrial Capital LLC	4.200%	1/15/24	25,690	25,442
CNH Industrial NV	4.500%	8/15/23	1,315	1,326
CNH Industrial NV	3.850%	11/15/27	12,115	11,085
Crane Co.	4.450%	12/15/23	6,450	6,615
Crane Co.	4.200%	3/15/48	7,000	6,573

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
CRH America Inc.	5.750%	1/15/21	2,975	3,056
Deere & Co.	2.600%	6/8/22	34,348	33,565
Deere & Co.	5.375%	10/16/29	9,962	11,324
Deere & Co.	7.125%	3/3/31	325	425
Deere & Co.	3.900%	6/9/42	6,170	5,964
Dover Corp.	4.300%	3/1/21	150	153
Dover Corp.	3.150%	11/15/25	7,640	7,295
Dover Corp.	5.375%	10/15/35	2,700	2,948
Dover Corp.	6.600%	3/15/38	3,115	3,861
Dover Corp.	5.375%	3/1/41	4,109	4,546
Eagle Materials Inc.	4.500%	8/1/26	3,200	3,148
Eaton Corp.	2.750%	11/2/22	15,104	14,628
Eaton Corp.	3.103%	9/15/27	10,675	10,078
Eaton Corp.	4.000%	11/2/32	8,629	8,461
Eaton Corp.	4.150%	11/2/42	1,962	1,829
Eaton Corp.	3.915%	9/15/47	4,225	3,807
Embraer Netherlands Finance BV	5.050%	6/15/25	8,955	9,075
Embraer Netherlands Finance BV	5.400%	2/1/27	7,610	7,873
¹⁰ Embraer Overseas Ltd.	5.696%	9/16/23	5,630	5,869
Embraer SA	5.150%	6/15/22	1,200	1,238
Emerson Electric Co.	4.250%	11/15/20	745	759
Emerson Electric Co.	2.625%	12/1/21	15,650	15,363
Emerson Electric Co.	2.625%	2/15/23	3,200	3,100
Emerson Electric Co.	3.150%	6/1/25	4,150	4,068
FLIR Systems Inc.	3.125%	6/15/21	1,590	1,563
Flowserve Corp.	3.500%	9/15/22	16,830	16,595
Flowserve Corp.	4.000%	11/15/23	4,225	4,192
Fortive Corp.	2.350%	6/15/21	9,845	9,577
Fortive Corp.	3.150%	6/15/26	6,089	5,760
Fortive Corp.	4.300%	6/15/46	9,425	8,822
Fortune Brands Home & Security Inc.	3.000%	6/15/20	1,930	1,902
Fortune Brands Home & Security Inc.	4.000%	9/21/23	12,373	12,316
Fortune Brands Home & Security Inc.	4.000%	6/15/25	8,975	8,967
General Dynamics Corp.	2.875%	5/11/20	5,135	5,137
General Dynamics Corp.	3.000%	5/11/21	5,685	5,686
General Dynamics Corp.	3.875%	7/15/21	3,769	3,827
General Dynamics Corp.	2.250%	11/15/22	8,165	7,868
General Dynamics Corp.	3.375%	5/15/23	19,455	19,554
General Dynamics Corp.	1.875%	8/15/23	23,390	21,822
General Dynamics Corp.	2.375%	11/15/24	8,650	8,095
General Dynamics Corp.	3.500%	5/15/25	12,935	12,960
General Dynamics Corp.	2.125%	8/15/26	3,200	2,831
General Dynamics Corp.	2.625%	11/15/27	11,629	10,703
General Dynamics Corp.	3.750%	5/15/28	29,645	29,957
General Dynamics Corp.	3.600%	11/15/42	3,893	3,705
General Electric Co.	5.500%	1/8/20	1,799	1,820
General Electric Co.	2.200%	1/9/20	18,071	17,780
General Electric Co.	5.550%	5/4/20	15,701	15,950
General Electric Co.	4.375%	9/16/20	18,783	18,768
General Electric Co.	4.625%	1/7/21	15,664	15,707
General Electric Co.	5.300%	2/11/21	15,528	15,589
General Electric Co.	4.650%	10/17/21	15,410	15,465
General Electric Co.	3.150%	9/7/22	4,507	4,243
General Electric Co.	2.700%	10/9/22	13,078	12,147
General Electric Co.	3.100%	1/9/23	11,145	10,415
General Electric Co.	3.375%	3/11/24	28,796	26,819
General Electric Co.	3.450%	5/15/24	1,255	1,164
General Electric Co.	6.750%	3/15/32	30,702	32,132
General Electric Co.	7.500%	8/21/35	100	105
General Electric Co.	6.150%	8/7/37	9,298	9,115
General Electric Co.	5.875%	1/14/38	34,003	32,591
General Electric Co.	6.875%	1/10/39	27,299	28,590
General Electric Co.	4.125%	10/9/42	26,174	20,440
General Electric Co.	4.500%	3/11/44	24,261	19,831

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Harris Corp.	2.700%	4/27/20	4,540	4,503
Harris Corp.	3.832%	4/27/25	9,780	9,541
Harris Corp.	4.854%	4/27/35	2,425	2,470
Harris Corp.	6.150%	12/15/40	4,228	4,908
Harris Corp.	5.054%	4/27/45	1,656	1,688
Hexcel Corp.	4.700%	8/15/25	1,400	1,440
Honeywell International Inc.	4.250%	3/1/21	8,075	8,278
Honeywell International Inc.	1.850%	11/1/21	18,450	17,835
Honeywell International Inc.	3.350%	12/1/23	5,160	5,195
Honeywell International Inc.	2.500%	11/1/26	5,675	5,309
Honeywell International Inc.	5.700%	3/15/36	5,224	6,197
Honeywell International Inc.	5.700%	3/15/37	9,106	11,013
Honeywell International Inc.	5.375%	3/1/41	6,350	7,489
Hubbell Inc.	3.350%	3/1/26	4,851	4,582
Hubbell Inc.	3.150%	8/15/27	3,200	2,916
Hubbell Inc.	3.500%	2/15/28	12,120	11,294
Huntington Ingalls Industries Inc.	3.483%	12/1/27	9,811	9,136
Illinois Tool Works Inc.	3.375%	9/15/21	265	267
Illinois Tool Works Inc.	3.500%	3/1/24	2,602	2,637
Illinois Tool Works Inc.	2.650%	11/15/26	9,790	9,065
Illinois Tool Works Inc.	4.875%	9/15/41	4,670	5,097
Illinois Tool Works Inc.	3.900%	9/1/42	18,634	18,424
Ingersoll-Rand Global Holding Co. Ltd.	2.900%	2/21/21	2,469	2,441
Ingersoll-Rand Global Holding Co. Ltd.	4.250%	6/15/23	13,800	14,133
Ingersoll-Rand Global Holding Co. Ltd.	5.750%	6/15/43	5,100	5,750
Ingersoll-Rand Global Holding Co. Ltd.	4.300%	2/21/48	1,300	1,225
Ingersoll-Rand Luxembourg Finance SA	2.625%	5/1/20	5,975	5,895
Ingersoll-Rand Luxembourg Finance SA	3.550%	11/1/24	3,060	3,033
Ingersoll-Rand Luxembourg Finance SA	4.650%	11/1/44	3,245	3,187
John Deere Capital Corp.	1.700%	1/15/20	5,535	5,462
John Deere Capital Corp.	2.050%	3/10/20	5,486	5,428
John Deere Capital Corp.	2.200%	3/13/20	2,060	2,040
John Deere Capital Corp.	1.950%	6/22/20	2,515	2,476
John Deere Capital Corp.	2.375%	7/14/20	1,225	1,212
John Deere Capital Corp.	2.450%	9/11/20	4,000	3,948
John Deere Capital Corp.	2.350%	1/8/21	2,000	1,970
John Deere Capital Corp.	2.550%	1/8/21	200	197
John Deere Capital Corp.	2.800%	3/4/21	6,800	6,757
John Deere Capital Corp.	2.875%	3/12/21	5,455	5,427
John Deere Capital Corp.	3.900%	7/12/21	5,953	6,058
John Deere Capital Corp.	3.125%	9/10/21	8,200	8,214
John Deere Capital Corp.	3.150%	10/15/21	7,849	7,841
John Deere Capital Corp.	2.650%	1/6/22	3,500	3,436
John Deere Capital Corp.	2.750%	3/15/22	1,445	1,419
John Deere Capital Corp.	2.150%	9/8/22	14,750	14,113
John Deere Capital Corp.	2.700%	1/6/23	1,050	1,025
John Deere Capital Corp.	2.800%	1/27/23	2,260	2,208
John Deere Capital Corp.	2.800%	3/6/23	12,808	12,497
John Deere Capital Corp.	3.450%	6/7/23	5,500	5,505
John Deere Capital Corp.	3.650%	10/12/23	180	181
John Deere Capital Corp.	3.350%	6/12/24	17,650	17,558
John Deere Capital Corp.	2.650%	6/24/24	1,875	1,795
John Deere Capital Corp.	3.450%	3/13/25	15,215	15,101
John Deere Capital Corp.	3.400%	9/11/25	2,710	2,674
John Deere Capital Corp.	2.650%	6/10/26	2,229	2,088
John Deere Capital Corp.	2.800%	9/8/27	7,400	6,916
John Deere Capital Corp.	3.050%	1/6/28	10,800	10,269
Johnson Controls International plc	5.000%	3/30/20	16,517	16,847
Johnson Controls International plc	4.250%	3/1/21	700	710
Johnson Controls International plc	3.750%	12/1/21	50	50
Johnson Controls International plc	3.900%	2/14/26	24,032	23,396
Johnson Controls International plc	6.000%	1/15/36	1,370	1,539
Johnson Controls International plc	4.625%	7/2/44	3,447	3,257
Johnson Controls International plc	5.125%	9/14/45	15,047	15,148

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Johnson Controls International plc	4.500%	2/15/47	17,624	16,475
Johnson Controls International plc	4.950%	7/2/64	5,795	5,309
Kennametal Inc.	3.875%	2/15/22	2,575	2,545
Kennametal Inc.	4.625%	6/15/28	8,800	8,563
L3 Technologies Inc.	4.950%	2/15/21	13,435	13,738
L3 Technologies Inc.	3.850%	6/15/23	4,275	4,270
L3 Technologies Inc.	3.950%	5/28/24	2,471	2,451
L3 Technologies Inc.	3.850%	12/15/26	1,910	1,846
L3 Technologies Inc.	4.400%	6/15/28	5,460	5,416
Lafarge SA	7.125%	7/15/36	4,610	5,405
Leggett & Platt Inc.	3.800%	11/15/24	4,600	4,496
Leggett & Platt Inc.	3.500%	11/15/27	17,075	15,854
Legrand France SA	8.500%	2/15/25	1,850	2,288
Lennox International Inc.	3.000%	11/15/23	1,000	931
Lockheed Martin Corp.	2.500%	11/23/20	21,805	21,547
Lockheed Martin Corp.	3.350%	9/15/21	25,428	25,532
Lockheed Martin Corp.	3.100%	1/15/23	10,610	10,504
Lockheed Martin Corp.	2.900%	3/1/25	2,652	2,541
Lockheed Martin Corp.	3.550%	1/15/26	2,658	2,634
Lockheed Martin Corp.	3.600%	3/1/35	7,385	6,857
Lockheed Martin Corp.	4.500%	5/15/36	4,830	4,939
Lockheed Martin Corp.	6.150%	9/1/36	14,199	17,102
Lockheed Martin Corp.	5.720%	6/1/40	5,260	6,181
Lockheed Martin Corp.	4.070%	12/15/42	3,900	3,776
Lockheed Martin Corp.	3.800%	3/1/45	2,957	2,703
Lockheed Martin Corp.	4.700%	5/15/46	14,207	14,711
Lockheed Martin Corp.	4.090%	9/15/52	2,621	2,460
Martin Marietta Materials Inc.	3.450%	6/1/27	6,400	5,940
Martin Marietta Materials Inc.	3.500%	12/15/27	5,800	5,294
Martin Marietta Materials Inc.	4.250%	12/15/47	10,110	8,327
Masco Corp.	4.450%	4/1/25	7,262	7,211
Masco Corp.	4.375%	4/1/26	2,469	2,466
Masco Corp.	3.500%	11/15/27	8,860	8,050
Masco Corp.	6.500%	8/15/32	27	30
Masco Corp.	4.500%	5/15/47	8,250	7,084
Mohawk Industries Inc.	3.850%	2/1/23	12,690	12,687
Northrop Grumman Corp.	2.080%	10/15/20	9,050	8,875
Northrop Grumman Corp.	3.500%	3/15/21	9,153	9,176
Northrop Grumman Corp.	2.550%	10/15/22	4,455	4,316
Northrop Grumman Corp.	3.250%	8/1/23	2,092	2,043
Northrop Grumman Corp.	2.930%	1/15/25	5,575	5,271
Northrop Grumman Corp.	3.200%	2/1/27	6,075	5,696
Northrop Grumman Corp.	3.250%	1/15/28	29,270	27,227
Northrop Grumman Corp.	5.050%	11/15/40	6,925	7,275
Northrop Grumman Corp.	4.750%	6/1/43	7,479	7,532
Northrop Grumman Corp.	3.850%	4/15/45	2,004	1,770
Northrop Grumman Corp.	4.030%	10/15/47	4,430	4,042
Northrop Grumman Systems Corp.	7.750%	2/15/31	381	502
Nvent Finance Sarl	3.950%	4/15/23	2,230	2,188
Nvent Finance Sarl	4.550%	4/15/28	6,120	6,066
Oshkosh Corp.	4.600%	5/15/28	9,000	8,887
Owens Corning	4.200%	12/15/22	6,462	6,423
Owens Corning	4.200%	12/1/24	9,740	9,467
Owens Corning	3.400%	8/15/26	5,275	4,829
Owens Corning	7.000%	12/1/36	817	921
Owens Corning	4.300%	7/15/47	5,825	4,366
Owens Corning	4.400%	1/30/48	4,250	3,253
Parker-Hannifin Corp.	3.500%	9/15/22	1,850	1,848
Parker-Hannifin Corp.	3.300%	11/21/24	8,733	8,665
Parker-Hannifin Corp.	3.250%	3/1/27	19,415	18,571
Parker-Hannifin Corp.	4.200%	11/21/34	5,678	5,636
Parker-Hannifin Corp.	6.250%	5/15/38	6,632	8,116
Parker-Hannifin Corp.	4.450%	11/21/44	4,665	4,712
Parker-Hannifin Corp.	4.100%	3/1/47	5,805	5,631

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Precision Castparts Corp.	2.250%	6/15/20	4,900	4,843
Precision Castparts Corp.	2.500%	1/15/23	16,185	15,737
Precision Castparts Corp.	3.250%	6/15/25	16,232	15,896
Precision Castparts Corp.	3.900%	1/15/43	6,500	6,140
Precision Castparts Corp.	4.375%	6/15/45	5,342	5,356
Raytheon Co.	4.400%	2/15/20	3,021	3,068
Raytheon Co.	3.125%	10/15/20	1,913	1,916
Raytheon Co.	2.500%	12/15/22	13,078	12,685
Raytheon Co.	3.150%	12/15/24	4,625	4,561
Raytheon Co.	7.200%	8/15/27	2,810	3,543
Raytheon Co.	4.875%	10/15/40	1,590	1,781
Raytheon Co.	4.700%	12/15/41	8,700	9,498
Raytheon Co.	4.200%	12/15/44	2,600	2,692
Republic Services Inc.	5.000%	3/1/20	7,815	7,958
Republic Services Inc.	5.250%	11/15/21	11,497	12,076
Republic Services Inc.	3.550%	6/1/22	5,243	5,242
Republic Services Inc.	4.750%	5/15/23	2,575	2,695
Republic Services Inc.	3.200%	3/15/25	2,800	2,686
Republic Services Inc.	2.900%	7/1/26	474	445
Republic Services Inc.	3.375%	11/15/27	285	273
Republic Services Inc.	3.950%	5/15/28	75	75
Republic Services Inc.	6.200%	3/1/40	6,078	7,418
Republic Services Inc.	5.700%	5/15/41	14,348	16,931
Rockwell Automation Inc.	2.050%	3/1/20	5,850	5,785
Rockwell Collins Inc.	3.100%	11/15/21	2,350	2,327
Rockwell Collins Inc.	2.800%	3/15/22	3,550	3,433
Rockwell Collins Inc.	3.200%	3/15/24	15,575	14,806
Rockwell Collins Inc.	3.500%	3/15/27	9,750	9,058
Rockwell Collins Inc.	4.800%	12/15/43	4,025	4,024
Rockwell Collins Inc.	4.350%	4/15/47	12,975	12,117
Roper Technologies Inc.	3.000%	12/15/20	5,550	5,498
Roper Technologies Inc.	2.800%	12/15/21	16,821	16,494
Roper Technologies Inc.	3.125%	11/15/22	4,143	4,055
Roper Technologies Inc.	3.850%	12/15/25	1,275	1,273
Roper Technologies Inc.	3.800%	12/15/26	21,235	20,462
¹⁰ Siemens Financieringsmaatschappij NV	2.000%	9/15/23	150	140
Snap-on Inc.	6.125%	9/1/21	3,700	3,973
Snap-on Inc.	3.250%	3/1/27	1,200	1,177
Snap-on Inc.	4.100%	3/1/48	3,700	3,577
Sonoco Products Co.	5.750%	11/1/40	6,100	6,928
Spirit AeroSystems Inc.	3.950%	6/15/23	15,285	15,244
Spirit AeroSystems Inc.	3.850%	6/15/26	5,400	4,962
Spirit AeroSystems Inc.	4.600%	6/15/28	14,415	13,652
Stanley Black & Decker Inc.	3.400%	12/1/21	3,075	3,080
Stanley Black & Decker Inc.	2.900%	11/1/22	5,076	4,941
Stanley Black & Decker Inc.	5.200%	9/1/40	6,133	6,728
Stanley Black & Decker Inc.	4.850%	11/15/48	225	230
Textron Inc.	4.300%	3/1/24	3,725	3,773
Textron Inc.	3.875%	3/1/25	13,545	13,210
Textron Inc.	4.000%	3/15/26	11,700	11,374
Textron Inc.	3.650%	3/15/27	30,440	28,809
Textron Inc.	3.375%	3/1/28	4,629	4,323
Timken Co.	3.875%	9/1/24	1,000	976
Timken Co.	4.500%	12/15/28	13,500	13,461
United Technologies Corp.	4.500%	4/15/20	39,203	39,659
United Technologies Corp.	1.900%	5/4/20	15,540	15,258
United Technologies Corp.	3.350%	8/16/21	1,555	1,550
United Technologies Corp.	1.950%	11/1/21	3,850	3,688
United Technologies Corp.	2.300%	5/4/22	400	382
United Technologies Corp.	3.100%	6/1/22	7,331	7,134
United Technologies Corp.	3.650%	8/16/23	31,738	31,487
United Technologies Corp.	2.800%	5/4/24	19,105	17,997
United Technologies Corp.	3.950%	8/16/25	10,629	10,546
United Technologies Corp.	2.650%	11/1/26	3,000	2,680

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United Technologies Corp.	6.700%	8/1/28	2,397	2,813
United Technologies Corp.	4.125%	11/16/28	42,310	41,933
United Technologies Corp.	7.500%	9/15/29	4,096	5,152
United Technologies Corp.	5.400%	5/1/35	7,175	7,722
United Technologies Corp.	6.050%	6/1/36	8,512	9,549
United Technologies Corp.	6.125%	7/15/38	4,596	5,271
United Technologies Corp.	4.450%	11/16/38	11,025	10,777
United Technologies Corp.	5.700%	4/15/40	10,830	11,900
United Technologies Corp.	4.500%	6/1/42	11,534	10,951
United Technologies Corp.	4.150%	5/15/45	9,325	8,393
United Technologies Corp.	3.750%	11/1/46	4,060	3,474
United Technologies Corp.	4.050%	5/4/47	2,075	1,831
United Technologies Corp.	4.625%	11/16/48	20,200	19,474
Valmont Industries Inc.	5.000%	10/1/44	9,050	8,031
Valmont Industries Inc.	5.250%	10/1/54	4,600	4,045
Vulcan Materials Co.	4.500%	4/1/25	3,810	3,760
Vulcan Materials Co.	4.500%	6/15/47	8,325	7,078
Wabtec Corp.	4.150%	3/15/24	18,275	17,613
Wabtec Corp.	3.450%	11/15/26	9,767	8,724
Wabtec Corp.	4.700%	9/15/28	1,250	1,172
Waste Management Inc.	4.750%	6/30/20	10,314	10,543
Waste Management Inc.	4.600%	3/1/21	9,560	9,775
Waste Management Inc.	2.900%	9/15/22	400	394
Waste Management Inc.	2.400%	5/15/23	12,650	12,102
Waste Management Inc.	3.500%	5/15/24	3,250	3,249
Waste Management Inc.	3.125%	3/1/25	7,395	7,160
Waste Management Inc.	3.150%	11/15/27	13,233	12,546
Waste Management Inc.	3.900%	3/1/35	2,060	2,001
Waste Management Inc.	6.125%	11/30/39	575	692
Waste Management Inc.	4.100%	3/1/45	5,839	5,707
WW Grainger Inc.	4.600%	6/15/45	12,093	12,486
WW Grainger Inc.	3.750%	5/15/46	5,175	4,619
WW Grainger Inc.	4.200%	5/15/47	1,950	1,850
Xylem Inc.	4.875%	10/1/21	110	113
Xylem Inc.	3.250%	11/1/26	3,336	3,140
Xylem Inc.	4.375%	11/1/46	6,310	6,136
Communication (2.4%)				
21st Century Fox America Inc.	5.650%	8/15/20	4,701	4,895
21st Century Fox America Inc.	4.500%	2/15/21	7,850	8,002
21st Century Fox America Inc.	3.000%	9/15/22	15,685	15,512
21st Century Fox America Inc.	3.700%	9/15/24	4,785	4,795
21st Century Fox America Inc.	3.700%	10/15/25	6,775	6,829
21st Century Fox America Inc.	3.375%	11/15/26	6,900	6,778
21st Century Fox America Inc.	6.550%	3/15/33	12,790	16,223
21st Century Fox America Inc.	6.200%	12/15/34	14,366	17,585
21st Century Fox America Inc.	6.400%	12/15/35	18,200	22,815
21st Century Fox America Inc.	8.150%	10/17/36	3,075	4,429
21st Century Fox America Inc.	6.150%	3/1/37	12,143	14,866
21st Century Fox America Inc.	6.900%	8/15/39	6,398	8,446
21st Century Fox America Inc.	6.150%	2/15/41	15,546	19,238
21st Century Fox America Inc.	5.400%	10/1/43	14,175	16,533
21st Century Fox America Inc.	4.750%	9/15/44	12,345	13,272
21st Century Fox America Inc.	7.750%	12/1/45	5,160	7,611
Activision Blizzard Inc.	2.300%	9/15/21	17,400	16,862
Activision Blizzard Inc.	3.400%	9/15/26	9,050	8,551
Activision Blizzard Inc.	3.400%	6/15/27	2,950	2,733
Activision Blizzard Inc.	4.500%	6/15/47	4,220	3,793
America Movil SAB de CV	5.000%	3/30/20	12,441	12,661
America Movil SAB de CV	3.125%	7/16/22	36,000	35,275
America Movil SAB de CV	6.375%	3/1/35	18,190	21,136
America Movil SAB de CV	6.125%	11/15/37	4,283	4,981
America Movil SAB de CV	6.125%	3/30/40	12,000	14,243
America Movil SAB de CV	4.375%	7/16/42	12,490	12,000

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
American Tower Corp.	2.800%	6/1/20	7,359	7,305
American Tower Corp.	5.050%	9/1/20	6,845	7,016
American Tower Corp.	3.300%	2/15/21	13,064	12,966
American Tower Corp.	3.450%	9/15/21	14,400	14,279
American Tower Corp.	5.900%	11/1/21	7,295	7,682
American Tower Corp.	2.250%	1/15/22	8,215	7,872
American Tower Corp.	3.500%	1/31/23	18,773	18,422
American Tower Corp.	5.000%	2/15/24	11,886	12,282
American Tower Corp.	4.000%	6/1/25	8,790	8,632
American Tower Corp.	3.375%	10/15/26	11,601	10,805
American Tower Corp.	3.125%	1/15/27	8,045	7,318
American Tower Corp.	3.550%	7/15/27	7,223	6,763
American Tower Corp.	3.600%	1/15/28	7,385	6,889
AT&T Corp.	8.750%	11/15/31	16,578	21,962
AT&T Inc.	5.200%	3/15/20	17,690	18,033
AT&T Inc.	2.450%	6/30/20	29,834	29,451
AT&T Inc.	4.600%	2/15/21	13,177	13,481
AT&T Inc.	2.800%	2/17/21	4,000	3,945
AT&T Inc.	5.000%	3/1/21	17,946	18,535
AT&T Inc.	4.450%	5/15/21	6,648	6,795
AT&T Inc.	3.875%	8/15/21	2,000	2,017
AT&T Inc.	3.200%	3/1/22	7,919	7,816
AT&T Inc.	3.800%	3/15/22	7,160	7,182
AT&T Inc.	3.000%	6/30/22	34,597	33,747
AT&T Inc.	3.600%	2/17/23	25,765	25,542
AT&T Inc.	3.800%	3/1/24	6,425	6,351
AT&T Inc.	3.900%	3/11/24	4,350	4,324
AT&T Inc.	4.450%	4/1/24	7,025	7,137
AT&T Inc.	3.950%	1/15/25	13,435	13,106
AT&T Inc.	3.400%	5/15/25	53,935	50,549
AT&T Inc.	4.125%	2/17/26	21,737	21,236
AT&T Inc.	4.250%	3/1/27	20,471	20,033
AT&T Inc.	4.100%	2/15/28	23,817	22,893
AT&T Inc.	4.300%	2/15/30	47,426	44,945
AT&T Inc.	4.500%	5/15/35	21,296	19,379
AT&T Inc.	5.250%	3/1/37	22,000	21,543
AT&T Inc.	4.900%	8/15/37	15,375	14,306
AT&T Inc.	6.350%	3/15/40	11,000	11,675
AT&T Inc.	6.000%	8/15/40	10,702	10,935
AT&T Inc.	5.350%	9/1/40	39,718	38,717
AT&T Inc.	6.375%	3/1/41	9,851	10,474
AT&T Inc.	5.550%	8/15/41	10,185	9,927
AT&T Inc.	5.150%	3/15/42	23,769	22,268
AT&T Inc.	4.300%	12/15/42	19,850	16,862
AT&T Inc.	4.800%	6/15/44	30,315	27,231
AT&T Inc.	4.350%	6/15/45	28,975	24,677
AT&T Inc.	4.750%	5/15/46	36,810	32,779
AT&T Inc.	5.150%	11/15/46	64,543	60,055
AT&T Inc.	5.650%	2/15/47	12,000	12,015
AT&T Inc.	4.500%	3/9/48	14,089	12,087
AT&T Inc.	4.550%	3/9/49	26,517	22,857
AT&T Inc.	5.150%	2/15/50	28,696	26,679
AT&T Inc.	5.700%	3/1/57	2,900	2,851
AT&T Inc.	5.300%	8/15/58	9,887	9,164
Bell Canada Inc.	4.464%	4/1/48	8,625	8,382
British Telecommunications plc	4.500%	12/4/23	6,450	6,524
British Telecommunications plc	5.125%	12/4/28	8,000	8,030
British Telecommunications plc	9.625%	12/15/30	28,703	39,076
CBS Corp.	4.300%	2/15/21	5,525	5,601
CBS Corp.	3.375%	3/1/22	7,037	6,955
CBS Corp.	2.500%	2/15/23	12,625	11,913
CBS Corp.	2.900%	6/1/23	4,475	4,261
CBS Corp.	3.700%	8/15/24	3,775	3,680
CBS Corp.	3.500%	1/15/25	3,853	3,642

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
CBS Corp.	4.000%	1/15/26	8,574	8,240
CBS Corp.	2.900%	1/15/27	10,585	9,338
CBS Corp.	3.375%	2/15/28	7,450	6,696
CBS Corp.	3.700%	6/1/28	4,985	4,629
CBS Corp.	7.875%	7/30/30	2,339	2,961
CBS Corp.	5.500%	5/15/33	3,065	3,228
CBS Corp.	5.900%	10/15/40	3,150	3,341
CBS Corp.	4.850%	7/1/42	8,636	7,945
CBS Corp.	4.900%	8/15/44	10,454	9,732
CBS Corp.	4.600%	1/15/45	7,091	6,338
CC Holdings GS V LLC / Crown Castle GS III Corp.	3.849%	4/15/23	11,452	11,336
Charter Communications Operating LLC / Charter Communications Operating Capital	3.579%	7/23/20	18,135	18,132
Charter Communications Operating LLC / Charter Communications Operating Capital	4.464%	7/23/22	37,105	37,464
Charter Communications Operating LLC / Charter Communications Operating Capital	4.500%	2/1/24	9,065	9,049
Charter Communications Operating LLC / Charter Communications Operating Capital	4.908%	7/23/25	59,685	59,393
Charter Communications Operating LLC / Charter Communications Operating Capital	3.750%	2/15/28	18,295	16,580
Charter Communications Operating LLC / Charter Communications Operating Capital	6.384%	10/23/35	23,874	24,481
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	4/1/38	11,945	11,149
Charter Communications Operating LLC / Charter Communications Operating Capital	6.484%	10/23/45	38,206	39,345
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	5/1/47	26,874	24,341
Charter Communications Operating LLC / Charter Communications Operating Capital	5.750%	4/1/48	18,100	16,933
Charter Communications Operating LLC / Charter Communications Operating Capital	6.834%	10/23/55	5,050	5,155
Comcast Cable Communications Holdings Inc.	9.455%	11/15/22	7,310	8,836
Comcast Corp.	5.150%	3/1/20	9,443	9,678
Comcast Corp.	3.300%	10/1/20	19,325	19,360
Comcast Corp.	3.450%	10/1/21	19,575	19,749
Comcast Corp.	3.125%	7/15/22	14,182	14,073
Comcast Corp.	2.850%	1/15/23	1,902	1,852
Comcast Corp.	2.750%	3/1/23	17,439	16,898
Comcast Corp.	3.000%	2/1/24	47,559	46,400
Comcast Corp.	3.600%	3/1/24	1,826	1,828
Comcast Corp.	3.700%	4/15/24	15,900	15,978
Comcast Corp.	3.375%	2/15/25	9,507	9,300
Comcast Corp.	3.375%	8/15/25	28,029	27,216
Comcast Corp.	3.950%	10/15/25	22,387	22,671
Comcast Corp.	3.150%	3/1/26	25,675	24,487
Comcast Corp.	2.350%	1/15/27	25,772	22,964
Comcast Corp.	3.300%	2/1/27	16,499	15,658
Comcast Corp.	3.150%	2/15/28	16,980	15,941
Comcast Corp.	3.550%	5/1/28	9,300	8,944
Comcast Corp.	4.150%	10/15/28	44,875	45,573
Comcast Corp.	4.250%	10/15/30	15,200	15,388
Comcast Corp.	4.250%	1/15/33	16,162	16,050
Comcast Corp.	7.050%	3/15/33	4,042	5,181
Comcast Corp.	4.200%	8/15/34	13,589	13,133
Comcast Corp.	5.650%	6/15/35	4,371	4,864
Comcast Corp.	4.400%	8/15/35	11,896	11,597
Comcast Corp.	6.500%	11/15/35	17,505	20,764
Comcast Corp.	3.200%	7/15/36	10,445	8,915
Comcast Corp.	6.450%	3/15/37	11,479	13,743
Comcast Corp.	6.950%	8/15/37	14,839	18,565
Comcast Corp.	3.900%	3/1/38	9,375	8,668
Comcast Corp.	6.400%	5/15/38	9,747	11,537

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Comcast Corp.	4.600%	10/15/38	30,750	31,104
Comcast Corp.	6.400%	3/1/40	870	1,029
Comcast Corp.	4.650%	7/15/42	18,137	17,911
Comcast Corp.	4.500%	1/15/43	6,286	6,044
Comcast Corp.	4.600%	8/15/45	22,655	21,941
Comcast Corp.	3.400%	7/15/46	15,064	12,399
Comcast Corp.	4.000%	8/15/47	8,002	7,213
Comcast Corp.	3.969%	11/1/47	25,550	23,061
Comcast Corp.	4.700%	10/15/48	40,925	41,509
Comcast Corp.	3.999%	11/1/49	21,346	19,207
Comcast Corp.	4.049%	11/1/52	8,445	7,582
Comcast Corp.	4.950%	10/15/58	27,500	28,123
Crown Castle International Corp.	3.400%	2/15/21	14,805	14,742
Crown Castle International Corp.	2.250%	9/1/21	7,880	7,603
Crown Castle International Corp.	4.875%	4/15/22	8,240	8,480
Crown Castle International Corp.	5.250%	1/15/23	12,719	13,220
Crown Castle International Corp.	3.150%	7/15/23	6,320	6,077
Crown Castle International Corp.	3.200%	9/1/24	7,875	7,441
Crown Castle International Corp.	4.450%	2/15/26	22,615	22,497
Crown Castle International Corp.	3.700%	6/15/26	13,825	13,084
Crown Castle International Corp.	4.000%	3/1/27	3,580	3,438
Crown Castle International Corp.	3.650%	9/1/27	16,903	15,770
Crown Castle International Corp.	3.800%	2/15/28	12,200	11,518
Crown Castle International Corp.	4.750%	5/15/47	3,925	3,620
Deutsche Telekom International Finance BV	8.750%	6/15/30	43,508	56,858
10 Discovery Communications LLC	2.800%	6/15/20	5,325	5,269
Discovery Communications LLC	4.375%	6/15/21	4,875	4,955
Discovery Communications LLC	3.300%	5/15/22	2,588	2,539
10 Discovery Communications LLC	3.500%	6/15/22	6,880	6,790
Discovery Communications LLC	2.950%	3/20/23	10,957	10,450
Discovery Communications LLC	3.250%	4/1/23	3,000	2,901
Discovery Communications LLC	3.800%	3/13/24	5,099	4,982
10 Discovery Communications LLC	3.900%	11/15/24	7,675	7,494
Discovery Communications LLC	3.450%	3/15/25	4,942	4,586
10 Discovery Communications LLC	3.950%	6/15/25	5,700	5,506
Discovery Communications LLC	4.900%	3/1/26	7,590	7,646
Discovery Communications LLC	3.950%	3/20/28	19,350	17,734
Discovery Communications LLC	5.000%	9/20/37	13,326	12,389
Discovery Communications LLC	6.350%	6/1/40	8,196	8,650
Discovery Communications LLC	4.950%	5/15/42	6,456	5,737
Discovery Communications LLC	4.875%	4/1/43	9,047	7,974
Discovery Communications LLC	5.200%	9/20/47	13,635	12,602
Electronic Arts Inc.	3.700%	3/1/21	10,090	10,167
Electronic Arts Inc.	4.800%	3/1/26	4,040	4,139
Grupo Televisa SAB	6.625%	3/18/25	4,064	4,402
Grupo Televisa SAB	4.625%	1/30/26	2,825	2,798
Grupo Televisa SAB	8.500%	3/1/32	460	567
Grupo Televisa SAB	6.625%	1/15/40	6,493	6,982
Grupo Televisa SAB	5.000%	5/13/45	20,316	17,809
Grupo Televisa SAB	6.125%	1/31/46	7,953	8,301
Interpublic Group of Cos. Inc.	3.500%	10/1/20	2,500	2,495
Interpublic Group of Cos. Inc.	3.750%	10/1/21	2,600	2,620
Interpublic Group of Cos. Inc.	3.750%	2/15/23	8,775	8,595
Interpublic Group of Cos. Inc.	4.200%	4/15/24	5,465	5,422
Interpublic Group of Cos. Inc.	4.650%	10/1/28	5,945	5,868
Interpublic Group of Cos. Inc.	5.400%	10/1/48	14,050	13,306
Koninklijke KPN NV	8.375%	10/1/30	6,721	8,677
Moody's Corp.	5.500%	9/1/20	1,640	1,698
Moody's Corp.	3.250%	6/7/21	3,000	2,990
Moody's Corp.	2.750%	12/15/21	5,825	5,713
Moody's Corp.	4.500%	9/1/22	12,100	12,416
Moody's Corp.	4.875%	2/15/24	7,160	7,481
Moody's Corp.	5.250%	7/15/44	7,325	7,837
NBCUniversal Media LLC	5.150%	4/30/20	18,355	18,873

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NBCUniversal Media LLC	4.375%	4/1/21	20,815	21,286
NBCUniversal Media LLC	2.875%	1/15/23	16,384	16,033
NBCUniversal Media LLC	6.400%	4/30/40	10,415	12,543
NBCUniversal Media LLC	5.950%	4/1/41	5,883	6,768
NBCUniversal Media LLC	4.450%	1/15/43	14,652	14,131
Omnicom Group Inc./ Omnicom Capital Inc.	4.450%	8/15/20	18,810	19,126
Omnicom Group Inc./ Omnicom Capital Inc.	3.625%	5/1/22	13,318	13,095
Omnicom Group Inc./ Omnicom Capital Inc.	3.650%	11/1/24	10,563	10,202
Omnicom Group Inc./ Omnicom Capital Inc.	3.600%	4/15/26	10,801	10,205
Orange SA	4.125%	9/14/21	24,345	24,834
Orange SA	9.000%	3/1/31	23,525	32,582
Orange SA	5.375%	1/13/42	18,655	19,735
Orange SA	5.500%	2/6/44	871	933
RELX Capital Inc.	3.125%	10/15/22	11,543	11,335
RELX Capital Inc.	3.500%	3/16/23	6,045	5,977
Rogers Communications Inc.	3.000%	3/15/23	7,075	6,941
Rogers Communications Inc.	4.100%	10/1/23	5,646	5,754
Rogers Communications Inc.	3.625%	12/15/25	3,990	3,891
Rogers Communications Inc.	2.900%	11/15/26	5,275	4,898
Rogers Communications Inc.	7.500%	8/15/38	1,698	2,250
Rogers Communications Inc.	4.500%	3/15/43	4,468	4,422
Rogers Communications Inc.	5.450%	10/1/43	3,877	4,209
Rogers Communications Inc.	5.000%	3/15/44	8,898	9,248
Rogers Communications Inc.	4.300%	2/15/48	11,025	10,529
S&P Global Inc.	3.300%	8/14/20	10,062	10,081
S&P Global Inc.	4.000%	6/15/25	9,169	9,359
S&P Global Inc.	4.400%	2/15/26	10,030	10,404
S&P Global Inc.	6.550%	11/15/37	4,640	5,811
S&P Global Inc.	4.500%	5/15/48	5,535	5,460
TCI Communications Inc.	7.875%	2/15/26	5,293	6,433
TCI Communications Inc.	7.125%	2/15/28	2,472	3,033
Telefonica Emisiones SAU	5.134%	4/27/20	10,035	10,237
Telefonica Emisiones SAU	5.462%	2/16/21	26,999	27,982
Telefonica Emisiones SAU	4.570%	4/27/23	8,157	8,382
Telefonica Emisiones SAU	4.103%	3/8/27	19,665	18,892
Telefonica Emisiones SAU	7.045%	6/20/36	23,052	26,395
Telefonica Emisiones SAU	4.665%	3/6/38	10,002	9,074
Telefonica Emisiones SAU	5.213%	3/8/47	29,910	27,098
Telefonica Emisiones SAU	4.895%	3/6/48	9,525	8,526
Telefonica Europe BV	8.250%	9/15/30	7,027	8,958
TELUS Corp.	2.800%	2/16/27	8,110	7,480
Thomson Reuters Corp.	4.300%	11/23/23	9,483	9,659
Thomson Reuters Corp.	3.850%	9/29/24	2,204	2,156
Thomson Reuters Corp.	3.350%	5/15/26	5,200	4,839
Thomson Reuters Corp.	5.500%	8/15/35	8,250	8,491
Thomson Reuters Corp.	5.850%	4/15/40	5,995	6,370
Thomson Reuters Corp.	5.650%	11/23/43	3,950	4,115
Time Warner Cable LLC	5.000%	2/1/20	17,760	18,003
Time Warner Cable LLC	4.125%	2/15/21	2,967	2,976
Time Warner Cable LLC	4.000%	9/1/21	14,197	14,110
Time Warner Cable LLC	6.550%	5/1/37	14,323	14,769
Time Warner Cable LLC	7.300%	7/1/38	16,388	17,503
Time Warner Cable LLC	6.750%	6/15/39	17,576	17,813
Time Warner Cable LLC	5.875%	11/15/40	18,908	17,591
Time Warner Cable LLC	5.500%	9/1/41	14,613	13,293
Time Warner Cable LLC	4.500%	9/15/42	13,440	10,688
Time Warner Entertainment Co. LP	8.375%	7/15/33	7,193	8,711
Verizon Communications Inc.	2.625%	2/21/20	13,970	13,915
Verizon Communications Inc.	3.450%	3/15/21	10,595	10,642
Verizon Communications Inc.	4.600%	4/1/21	12,050	12,420
Verizon Communications Inc.	1.750%	8/15/21	3,050	2,943
Verizon Communications Inc.	3.000%	11/1/21	14,821	14,710
Verizon Communications Inc.	3.500%	11/1/21	19,914	20,090
Verizon Communications Inc.	3.125%	3/16/22	12,525	12,437

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Verizon Communications Inc.	2.450%	11/1/22	11,725	11,341
Verizon Communications Inc.	5.150%	9/15/23	46,383	49,406
Verizon Communications Inc.	4.150%	3/15/24	13,685	13,994
Verizon Communications Inc.	3.500%	11/1/24	27,574	27,232
Verizon Communications Inc.	3.376%	2/15/25	43,483	42,215
Verizon Communications Inc.	2.625%	8/15/26	30,330	27,510
Verizon Communications Inc.	4.125%	3/16/27	31,600	31,618
Verizon Communications Inc.	4.329%	9/21/28	49,217	49,454
Verizon Communications Inc.	4.500%	8/10/33	42,565	42,311
Verizon Communications Inc.	4.400%	11/1/34	31,288	30,176
Verizon Communications Inc.	4.272%	1/15/36	36,754	34,469
Verizon Communications Inc.	5.250%	3/16/37	37,572	39,230
Verizon Communications Inc.	4.812%	3/15/39	7,110	7,002
Verizon Communications Inc.	4.750%	11/1/41	13,001	12,645
Verizon Communications Inc.	3.850%	11/1/42	12,117	10,476
Verizon Communications Inc.	6.550%	9/15/43	500	596
Verizon Communications Inc.	4.125%	8/15/46	20,357	18,092
Verizon Communications Inc.	4.862%	8/21/46	56,605	55,765
Verizon Communications Inc.	5.500%	3/16/47	14,340	15,369
Verizon Communications Inc.	4.522%	9/15/48	48,843	45,888
Verizon Communications Inc.	5.012%	4/15/49	41,157	41,097
Verizon Communications Inc.	5.012%	8/21/54	58,730	56,936
Verizon Communications Inc.	4.672%	3/15/55	46,821	43,059
Viacom Inc.	3.875%	12/15/21	4,908	4,928
Viacom Inc.	4.250%	9/1/23	13,526	13,377
Viacom Inc.	3.875%	4/1/24	9,662	9,476
Viacom Inc.	6.875%	4/30/36	9,589	10,080
Viacom Inc.	4.375%	3/15/43	23,303	18,454
Viacom Inc.	5.850%	9/1/43	10,765	10,575
Vodafone Group plc	4.375%	3/16/21	5,025	5,136
Vodafone Group plc	2.500%	9/26/22	6,384	6,102
Vodafone Group plc	2.950%	2/19/23	23,415	22,524
Vodafone Group plc	3.750%	1/16/24	21,400	21,093
Vodafone Group plc	4.125%	5/30/25	16,450	16,230
Vodafone Group plc	4.375%	5/30/28	38,340	37,212
Vodafone Group plc	7.875%	2/15/30	2,878	3,523
Vodafone Group plc	6.250%	11/30/32	7,400	8,088
Vodafone Group plc	6.150%	2/27/37	12,025	12,574
Vodafone Group plc	5.000%	5/30/38	16,369	15,342
Vodafone Group plc	4.375%	2/19/43	17,424	14,454
Vodafone Group plc	5.250%	5/30/48	31,975	30,102
Walt Disney Co.	1.950%	3/4/20	6,175	6,118
Walt Disney Co.	1.800%	6/5/20	8,450	8,318
Walt Disney Co.	2.150%	9/17/20	4,100	4,053
Walt Disney Co.	2.300%	2/12/21	7,941	7,831
Walt Disney Co.	2.750%	8/16/21	9,193	9,104
Walt Disney Co.	2.550%	2/15/22	3,831	3,771
Walt Disney Co.	2.450%	3/4/22	3,200	3,130
Walt Disney Co.	2.350%	12/1/22	4,386	4,244
Walt Disney Co.	3.150%	9/17/25	7,100	6,900
Walt Disney Co.	3.000%	2/13/26	12,925	12,422
Walt Disney Co.	1.850%	7/30/26	23,400	20,740
Walt Disney Co.	2.950%	6/15/27	250	238
Walt Disney Co.	7.000%	3/1/32	2,843	3,738
Walt Disney Co.	4.375%	8/16/41	7,875	8,074
Walt Disney Co.	4.125%	12/1/41	11,225	11,182
Walt Disney Co.	3.700%	12/1/42	8,784	8,187
Walt Disney Co.	3.000%	7/30/46	2,195	1,820
Warner Media LLC	4.700%	1/15/21	7,920	8,078
Warner Media LLC	4.750%	3/29/21	15,265	15,649
Warner Media LLC	4.000%	1/15/22	3,100	3,115
Warner Media LLC	3.400%	6/15/22	7,995	7,903
Warner Media LLC	4.050%	12/15/23	6,400	6,386
Warner Media LLC	3.550%	6/1/24	7,250	6,956

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Warner Media LLC	3.600%	7/15/25	23,026	21,806
Warner Media LLC	3.875%	1/15/26	24,980	24,200
Warner Media LLC	3.800%	2/15/27	15,159	14,221
Warner Media LLC	7.625%	4/15/31	3,700	4,604
Warner Media LLC	6.200%	3/15/40	3,800	4,115
Warner Media LLC	6.100%	7/15/40	3,725	3,922
Warner Media LLC	5.375%	10/15/41	8,224	7,989
Warner Media LLC	4.900%	6/15/42	6,844	6,243
Warner Media LLC	5.350%	12/15/43	15,615	15,112
Warner Media LLC	4.650%	6/1/44	14,117	12,326
WPP Finance 2010	4.750%	11/21/21	14,839	15,099
WPP Finance 2010	3.625%	9/7/22	6,906	6,688
WPP Finance 2010	3.750%	9/19/24	6,415	5,970
WPP Finance 2010	5.125%	9/7/42	1,890	1,736
WPP Finance 2010	5.625%	11/15/43	7,365	7,139
Consumer Cyclical (1.9%)				
Advance Auto Parts Inc.	4.500%	1/15/22	2,730	2,770
Advance Auto Parts Inc.	4.500%	12/1/23	4,771	4,851
Alibaba Group Holding Ltd.	3.125%	11/28/21	7,440	7,357
Alibaba Group Holding Ltd.	2.800%	6/6/23	7,700	7,445
Alibaba Group Holding Ltd.	3.600%	11/28/24	19,119	18,702
Alibaba Group Holding Ltd.	3.400%	12/6/27	29,450	27,098
Alibaba Group Holding Ltd.	4.500%	11/28/34	6,810	6,621
Alibaba Group Holding Ltd.	4.000%	12/6/37	6,425	5,771
Alibaba Group Holding Ltd.	4.200%	12/6/47	9,350	8,316
Alibaba Group Holding Ltd.	4.400%	12/6/57	11,200	10,073
Amazon.com Inc.	1.900%	8/21/20	12,125	11,950
Amazon.com Inc.	3.300%	12/5/21	12,624	12,758
Amazon.com Inc.	2.500%	11/29/22	8,083	7,898
Amazon.com Inc.	2.400%	2/22/23	14,550	14,021
Amazon.com Inc.	2.800%	8/22/24	16,768	16,299
Amazon.com Inc.	3.800%	12/5/24	6,246	6,386
Amazon.com Inc.	5.200%	12/3/25	12,005	13,165
Amazon.com Inc.	3.150%	8/22/27	10,050	9,705
Amazon.com Inc.	4.800%	12/5/34	18,979	20,443
Amazon.com Inc.	3.875%	8/22/37	22,190	21,533
Amazon.com Inc.	4.950%	12/5/44	17,275	19,210
Amazon.com Inc.	4.050%	8/22/47	36,430	35,680
Amazon.com Inc.	4.250%	8/22/57	30,815	30,050
American Honda Finance Corp.	2.000%	2/14/20	8,200	8,104
American Honda Finance Corp.	2.150%	3/13/20	3,875	3,830
American Honda Finance Corp.	1.950%	7/20/20	6,185	6,080
American Honda Finance Corp.	2.450%	9/24/20	19,067	18,833
American Honda Finance Corp.	2.650%	2/12/21	12,600	12,397
American Honda Finance Corp.	1.650%	7/12/21	10,280	9,885
American Honda Finance Corp.	1.700%	9/9/21	15,625	14,989
American Honda Finance Corp.	3.375%	12/10/21	3,000	3,015
American Honda Finance Corp.	2.600%	11/16/22	6,000	5,835
American Honda Finance Corp.	3.450%	7/14/23	5,050	5,052
American Honda Finance Corp.	3.625%	10/10/23	1,000	1,007
American Honda Finance Corp.	2.900%	2/16/24	10,275	9,945
American Honda Finance Corp.	2.300%	9/9/26	3,950	3,559
American Honda Finance Corp.	3.500%	2/15/28	3,500	3,394
Aptiv plc	3.150%	11/19/20	7,440	7,401
Aptiv plc	4.250%	1/15/26	9,325	9,160
Aptiv plc	4.400%	10/1/46	4,220	3,715
Automatic Data Processing Inc.	2.250%	9/15/20	10,311	10,214
Automatic Data Processing Inc.	3.375%	9/15/25	7,730	7,688
AutoNation Inc.	5.500%	2/1/20	2,376	2,426
AutoNation Inc.	3.350%	1/15/21	5,255	5,189
AutoNation Inc.	3.500%	11/15/24	4,900	4,535
AutoNation Inc.	4.500%	10/1/25	13,875	13,492
AutoNation Inc.	3.800%	11/15/27	3,865	3,444

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AutoZone Inc.	2.500%	4/15/21	3,605	3,520
AutoZone Inc.	3.700%	4/15/22	9,236	9,219
AutoZone Inc.	2.875%	1/15/23	5,891	5,670
AutoZone Inc.	3.125%	7/15/23	660	640
AutoZone Inc.	3.250%	4/15/25	10,260	9,712
AutoZone Inc.	3.125%	4/21/26	4,980	4,618
AutoZone Inc.	3.750%	6/1/27	5,425	5,203
Best Buy Co. Inc.	5.500%	3/15/21	2,911	3,006
Best Buy Co. Inc.	4.450%	10/1/28	10,000	9,567
Block Financial LLC	4.125%	10/1/20	5,315	5,333
Block Financial LLC	5.500%	11/1/22	2,865	2,927
Block Financial LLC	5.250%	10/1/25	12,310	12,326
Booking Holdings Inc.	2.750%	3/15/23	6,427	6,170
Booking Holdings Inc.	3.650%	3/15/25	3,625	3,504
Booking Holdings Inc.	3.600%	6/1/26	21,735	20,836
Booking Holdings Inc.	3.550%	3/15/28	5,460	5,121
BorgWarner Inc.	4.625%	9/15/20	1,000	1,017
BorgWarner Inc.	3.375%	3/15/25	900	875
BorgWarner Inc.	4.375%	3/15/45	5,615	5,199
Carnival Corp.	3.950%	10/15/20	4,160	4,209
Choice Hotels International Inc.	5.750%	7/1/22	1,000	1,041
Costco Wholesale Corp.	1.750%	2/15/20	4,425	4,366
Costco Wholesale Corp.	2.150%	5/18/21	6,955	6,827
Costco Wholesale Corp.	2.250%	2/15/22	4,200	4,099
Costco Wholesale Corp.	2.300%	5/18/22	11,626	11,360
Costco Wholesale Corp.	2.750%	5/18/24	19,184	18,596
Costco Wholesale Corp.	3.000%	5/18/27	13,788	13,227
Cummins Inc.	3.650%	10/1/23	2,200	2,234
Cummins Inc.	7.125%	3/1/28	1,750	2,151
Cummins Inc.	4.875%	10/1/43	6,320	6,851
Daimler Finance North America LLC	8.500%	1/18/31	13,962	18,833
Darden Restaurants Inc.	3.850%	5/1/27	5,550	5,281
Darden Restaurants Inc.	4.550%	2/15/48	5,270	4,822
Delphi Corp.	4.150%	3/15/24	7,520	7,451
Dollar General Corp.	3.250%	4/15/23	12,770	12,407
Dollar General Corp.	4.150%	11/1/25	3,870	3,843
Dollar General Corp.	3.875%	4/15/27	3,575	3,427
Dollar General Corp.	4.125%	5/1/28	7,550	7,327
Dollar Tree Inc.	3.700%	5/15/23	6,000	5,836
Dollar Tree Inc.	4.000%	5/15/25	17,000	16,290
Dollar Tree Inc.	4.200%	5/15/28	17,000	16,114
DR Horton Inc.	2.550%	12/1/20	2,630	2,575
DR Horton Inc.	4.375%	9/15/22	5,800	5,850
DR Horton Inc.	4.750%	2/15/23	3,193	3,211
DR Horton Inc.	5.750%	8/15/23	7,445	7,801
eBay Inc.	2.150%	6/5/20	7,425	7,317
eBay Inc.	3.250%	10/15/20	5,330	5,307
eBay Inc.	2.875%	8/1/21	7,685	7,571
eBay Inc.	3.800%	3/9/22	5,882	5,894
eBay Inc.	2.600%	7/15/22	7,755	7,463
eBay Inc.	2.750%	1/30/23	6,265	6,022
eBay Inc.	3.450%	8/1/24	8,371	8,002
eBay Inc.	3.600%	6/5/27	8,725	8,135
eBay Inc.	4.000%	7/15/42	8,859	6,583
Expedia Group Inc.	5.950%	8/15/20	7,716	7,971
Expedia Group Inc.	4.500%	8/15/24	5,130	5,115
Expedia Group Inc.	5.000%	2/15/26	9,543	9,644
Expedia Group Inc.	3.800%	2/15/28	7,025	6,469
Ford Holdings LLC	9.300%	3/1/30	4,325	5,121
Ford Motor Co.	4.346%	12/8/26	15,408	13,721
Ford Motor Co.	6.625%	10/1/28	5,861	5,864
Ford Motor Co.	6.375%	2/1/29	6,944	6,816
Ford Motor Co.	7.450%	7/16/31	13,236	13,631
Ford Motor Co.	4.750%	1/15/43	8,983	6,960

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Ford Motor Co.	7.400%	11/1/46	6,495	6,504
Ford Motor Co.	5.291%	12/8/46	17,395	14,321
Ford Motor Credit Co. LLC	2.681%	1/9/20	18,500	18,224
Ford Motor Credit Co. LLC	8.125%	1/15/20	17,747	18,333
Ford Motor Credit Co. LLC	2.459%	3/27/20	2,102	2,052
Ford Motor Credit Co. LLC	3.157%	8/4/20	4,923	4,816
Ford Motor Credit Co. LLC	2.343%	11/2/20	16,582	15,924
Ford Motor Credit Co. LLC	3.200%	1/15/21	17,503	16,971
Ford Motor Credit Co. LLC	5.750%	2/1/21	17,200	17,516
Ford Motor Credit Co. LLC	3.336%	3/18/21	15,461	14,974
Ford Motor Credit Co. LLC	3.470%	4/5/21	100	97
Ford Motor Credit Co. LLC	5.875%	8/2/21	16,136	16,521
Ford Motor Credit Co. LLC	3.813%	10/12/21	10,800	10,491
Ford Motor Credit Co. LLC	3.219%	1/9/22	11,767	11,060
Ford Motor Credit Co. LLC	3.339%	3/28/22	11,542	10,862
Ford Motor Credit Co. LLC	2.979%	8/3/22	23,850	22,004
Ford Motor Credit Co. LLC	4.250%	9/20/22	7,990	7,675
Ford Motor Credit Co. LLC	3.096%	5/4/23	4,150	3,747
Ford Motor Credit Co. LLC	4.375%	8/6/23	13,370	12,687
Ford Motor Credit Co. LLC	3.810%	1/9/24	10,071	9,208
Ford Motor Credit Co. LLC	3.664%	9/8/24	4,795	4,290
Ford Motor Credit Co. LLC	4.687%	6/9/25	11,325	10,486
Ford Motor Credit Co. LLC	4.134%	8/4/25	17,913	16,127
Ford Motor Credit Co. LLC	4.389%	1/8/26	10,152	9,136
Ford Motor Credit Co. LLC	3.815%	11/2/27	6,783	5,692
General Motors Co.	4.875%	10/2/23	18,778	18,818
General Motors Co.	4.000%	4/1/25	5,281	4,931
General Motors Co.	4.200%	10/1/27	50	45
General Motors Co.	5.000%	10/1/28	8,100	7,716
General Motors Co.	5.000%	4/1/35	13,549	11,530
General Motors Co.	6.600%	4/1/36	7,242	7,064
General Motors Co.	5.150%	4/1/38	6,783	5,860
General Motors Co.	6.250%	10/2/43	15,153	14,130
General Motors Co.	5.200%	4/1/45	15,537	12,961
General Motors Co.	6.750%	4/1/46	12,558	12,392
General Motors Co.	5.400%	4/1/48	4,200	12,302
General Motors Co.	5.950%	4/1/49	8,050	7,350
General Motors Financial Co. Inc.	3.150%	1/15/20	14,225	14,104
General Motors Financial Co. Inc.	2.650%	4/13/20	16,950	16,645
General Motors Financial Co. Inc.	3.200%	7/13/20	38,145	37,577
General Motors Financial Co. Inc.	2.450%	11/6/20	27,890	27,035
General Motors Financial Co. Inc.	3.700%	11/24/20	16,187	16,050
General Motors Financial Co. Inc.	4.200%	3/1/21	15,688	15,612
General Motors Financial Co. Inc.	3.550%	4/9/21	7,760	7,640
General Motors Financial Co. Inc.	3.200%	7/6/21	18,531	18,100
General Motors Financial Co. Inc.	4.375%	9/25/21	6,400	6,427
General Motors Financial Co. Inc.	3.450%	1/14/22	6,389	6,144
General Motors Financial Co. Inc.	3.450%	4/10/22	14,360	13,753
General Motors Financial Co. Inc.	3.150%	6/30/22	8,665	8,191
General Motors Financial Co. Inc.	3.250%	1/5/23	3,400	3,199
General Motors Financial Co. Inc.	3.700%	5/9/23	13,010	12,330
General Motors Financial Co. Inc.	4.250%	5/15/23	13,292	12,807
General Motors Financial Co. Inc.	4.150%	6/19/23	1,900	1,830
General Motors Financial Co. Inc.	3.950%	4/13/24	13,911	13,048
General Motors Financial Co. Inc.	3.500%	11/7/24	20,702	18,822
General Motors Financial Co. Inc.	4.000%	1/15/25	9,811	9,098
General Motors Financial Co. Inc.	4.350%	4/9/25	9,875	9,393
General Motors Financial Co. Inc.	4.300%	7/13/25	9,934	9,320
General Motors Financial Co. Inc.	5.250%	3/1/26	6,069	5,935
General Motors Financial Co. Inc.	4.000%	10/6/26	9,776	8,746
General Motors Financial Co. Inc.	4.350%	1/17/27	15,984	14,697
General Motors Financial Co. Inc.	3.850%	1/5/28	5,800	4,995
GLP Capital LP / GLP Financing II Inc.	4.875%	11/1/20	8,614	8,657
GLP Capital LP / GLP Financing II Inc.	4.375%	4/15/21	1,000	995

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GLP Capital LP / GLP Financing II Inc.	5.375%	11/1/23	5,700	5,757
GLP Capital LP / GLP Financing II Inc.	5.250%	6/1/25	10,200	10,124
GLP Capital LP / GLP Financing II Inc.	5.375%	4/15/26	8,625	8,474
GLP Capital LP / GLP Financing II Inc.	5.750%	6/1/28	425	422
GLP Capital LP / GLP Financing II Inc.	5.300%	1/15/29	7,665	7,502
Harley-Davidson Inc.	3.500%	7/28/25	9,360	8,942
Harley-Davidson Inc.	4.625%	7/28/45	6,740	6,307
Harman International Industries Inc.	4.150%	5/15/25	4,125	4,165
Home Depot Inc.	1.800%	6/5/20	15,200	14,979
Home Depot Inc.	3.950%	9/15/20	5,225	5,303
Home Depot Inc.	2.000%	4/1/21	10,734	10,507
Home Depot Inc.	4.400%	4/1/21	33,123	34,122
Home Depot Inc.	3.250%	3/1/22	4,565	4,600
Home Depot Inc.	2.625%	6/1/22	17,560	17,315
Home Depot Inc.	2.700%	4/1/23	3,715	3,659
Home Depot Inc.	3.750%	2/15/24	10,873	11,087
Home Depot Inc.	3.350%	9/15/25	3,885	3,835
Home Depot Inc.	3.000%	4/1/26	10,825	10,443
Home Depot Inc.	2.125%	9/15/26	7,750	6,965
Home Depot Inc.	2.800%	9/14/27	13,500	12,662
Home Depot Inc.	3.900%	12/6/28	8,300	8,474
Home Depot Inc.	5.875%	12/16/36	32,988	39,668
Home Depot Inc.	5.400%	9/15/40	5,668	6,511
Home Depot Inc.	5.950%	4/1/41	11,678	14,418
Home Depot Inc.	4.200%	4/1/43	16,390	16,172
Home Depot Inc.	4.875%	2/15/44	12,094	12,902
Home Depot Inc.	4.400%	3/15/45	5,122	5,153
Home Depot Inc.	4.250%	4/1/46	13,243	13,036
Home Depot Inc.	3.900%	6/15/47	6,150	5,818
Home Depot Inc.	4.500%	12/6/48	5,800	6,003
Home Depot Inc.	3.500%	9/15/56	10,925	9,087
Hyatt Hotels Corp.	5.375%	8/15/21	1,347	1,388
Hyatt Hotels Corp.	3.375%	7/15/23	3,486	3,395
Hyatt Hotels Corp.	4.850%	3/15/26	1,075	1,103
Hyatt Hotels Corp.	4.375%	9/15/28	6,105	5,893
IHS Markit Ltd.	4.750%	8/1/28	7,110	6,941
JD.com Inc.	3.875%	4/29/26	5,420	4,838
Kohl's Corp.	4.000%	11/1/21	3,830	3,887
Kohl's Corp.	3.250%	2/1/23	1,058	1,009
Kohl's Corp.	4.750%	12/15/23	584	603
Kohl's Corp.	4.250%	7/17/25	5,890	5,750
Kohl's Corp.	5.550%	7/17/45	3,660	3,406
Lear Corp.	5.250%	1/15/25	7,062	7,239
Lear Corp.	3.800%	9/15/27	4,725	4,241
Lowe's Cos. Inc.	4.625%	4/15/20	375	379
Lowe's Cos. Inc.	3.750%	4/15/21	2,072	2,084
Lowe's Cos. Inc.	3.800%	11/15/21	2,300	2,324
Lowe's Cos. Inc.	3.120%	4/15/22	8,933	8,793
Lowe's Cos. Inc.	3.875%	9/15/23	14,494	14,498
Lowe's Cos. Inc.	3.125%	9/15/24	12,819	12,317
Lowe's Cos. Inc.	3.375%	9/15/25	11,425	10,907
Lowe's Cos. Inc.	2.500%	4/15/26	12,712	11,289
Lowe's Cos. Inc.	3.100%	5/3/27	17,618	16,120
Lowe's Cos. Inc.	6.500%	3/15/29	1,214	1,408
Lowe's Cos. Inc.	4.650%	4/15/42	17,974	17,016
Lowe's Cos. Inc.	4.250%	9/15/44	3,855	3,423
Lowe's Cos. Inc.	4.375%	9/15/45	10,295	9,308
Lowe's Cos. Inc.	3.700%	4/15/46	15,946	12,942
Lowe's Cos. Inc.	4.050%	5/3/47	17,325	14,990
Macy's Retail Holdings Inc.	3.450%	1/15/21	2,735	2,709
Macy's Retail Holdings Inc.	3.875%	1/15/22	1,118	1,101
Macy's Retail Holdings Inc.	2.875%	2/15/23	13,725	12,696
Macy's Retail Holdings Inc.	4.375%	9/1/23	5,310	5,219
Macy's Retail Holdings Inc.	3.625%	6/1/24	1,375	1,274

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Macy's Retail Holdings Inc.	4.500%	12/15/34	4,559	3,646
Magna International Inc.	3.625%	6/15/24	8,877	8,868
Magna International Inc.	4.150%	10/1/25	1,708	1,741
Marriott International Inc.	3.375%	10/15/20	9,008	8,945
Marriott International Inc.	2.875%	3/1/21	5,125	5,042
Marriott International Inc.	3.125%	10/15/21	3,992	3,948
Marriott International Inc.	2.300%	1/15/22	3,200	3,067
Marriott International Inc.	3.250%	9/15/22	3,000	2,937
Marriott International Inc.	3.750%	3/15/25	4,650	4,483
Marriott International Inc.	3.750%	10/1/25	4,460	4,313
Marriott International Inc.	3.125%	6/15/26	7,369	6,674
Marriott International Inc.	4.000%	4/15/28	7,175	6,808
Mastercard Inc.	2.000%	11/21/21	5,200	5,052
Mastercard Inc.	3.375%	4/1/24	9,903	9,978
Mastercard Inc.	2.950%	11/21/26	8,340	8,034
Mastercard Inc.	3.500%	2/26/28	3,300	3,298
Mastercard Inc.	3.800%	11/21/46	5,240	5,044
Mastercard Inc.	3.950%	2/26/48	6,490	6,467
McDonald's Corp.	3.500%	7/15/20	115	116
McDonald's Corp.	2.750%	12/9/20	6,406	6,355
McDonald's Corp.	3.625%	5/20/21	1,220	1,234
McDonald's Corp.	2.625%	1/15/22	13,962	13,673
McDonald's Corp.	3.350%	4/1/23	12,835	12,775
McDonald's Corp.	3.250%	6/10/24	275	271
McDonald's Corp.	3.375%	5/26/25	8,540	8,342
McDonald's Corp.	3.700%	1/30/26	18,424	18,146
McDonald's Corp.	3.500%	3/1/27	10,664	10,291
McDonald's Corp.	3.800%	4/1/28	15,625	15,318
McDonald's Corp.	4.700%	12/9/35	11,607	11,615
McDonald's Corp.	6.300%	10/15/37	4,413	5,175
McDonald's Corp.	6.300%	3/1/38	11,331	13,518
McDonald's Corp.	5.700%	2/1/39	10,552	11,952
McDonald's Corp.	3.700%	2/15/42	6,574	5,742
McDonald's Corp.	3.625%	5/1/43	5,058	4,292
McDonald's Corp.	4.600%	5/26/45	6,369	6,204
McDonald's Corp.	4.875%	12/9/45	18,885	19,173
McDonald's Corp.	4.450%	3/1/47	10,042	9,631
McDonald's Corp.	4.450%	9/1/48	12,320	11,765
NIKE Inc.	2.250%	5/1/23	740	712
NIKE Inc.	2.375%	11/1/26	13,605	12,445
NIKE Inc.	3.625%	5/1/43	4,818	4,504
NIKE Inc.	3.875%	11/1/45	13,319	12,774
NIKE Inc.	3.375%	11/1/46	4,600	4,056
Nordstrom Inc.	4.750%	5/1/20	4,500	4,569
Nordstrom Inc.	4.000%	10/15/21	9,606	9,707
Nordstrom Inc.	4.000%	3/15/27	4,290	4,055
Nordstrom Inc.	6.950%	3/15/28	760	847
Nordstrom Inc.	5.000%	1/15/44	10,572	9,088
NVR Inc.	3.950%	9/15/22	8,836	8,699
O'Reilly Automotive Inc.	4.875%	1/14/21	900	925
O'Reilly Automotive Inc.	4.625%	9/15/21	5,268	5,408
O'Reilly Automotive Inc.	3.800%	9/1/22	3,941	3,955
O'Reilly Automotive Inc.	3.850%	6/15/23	6,875	6,887
O'Reilly Automotive Inc.	3.550%	3/15/26	3,023	2,894
O'Reilly Automotive Inc.	3.600%	9/1/27	7,949	7,596
PACCAR Financial Corp.	2.500%	8/14/20	3,200	3,173
PACCAR Financial Corp.	2.050%	11/13/20	5,350	5,253
PACCAR Financial Corp.	2.250%	2/25/21	3,000	2,947
PACCAR Financial Corp.	2.800%	3/1/21	3,850	3,825
PACCAR Financial Corp.	3.150%	8/9/21	1,745	1,745
PACCAR Financial Corp.	2.300%	8/10/22	4,825	4,664
PACCAR Financial Corp.	3.400%	8/9/23	6,145	6,221
QVC Inc.	5.125%	7/2/22	3,031	3,020
QVC Inc.	4.375%	3/15/23	4,876	4,676

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
QVC Inc.	4.850%	4/1/24	5,113	4,889
QVC Inc.	4.450%	2/15/25	1,452	1,350
QVC Inc.	5.450%	8/15/34	3,494	3,047
QVC Inc.	5.950%	3/15/43	4,423	3,940
Ralph Lauren Corp.	2.625%	8/18/20	3,000	2,966
Ralph Lauren Corp.	3.750%	9/15/25	4,000	3,973
Royal Caribbean Cruises Ltd.	2.650%	11/28/20	2,860	2,803
Royal Caribbean Cruises Ltd.	5.250%	11/15/22	4,650	4,819
Royal Caribbean Cruises Ltd.	3.700%	3/15/28	8,513	7,800
¹⁰ Sands China Ltd.	4.600%	8/8/23	11,480	11,365
¹⁰ Sands China Ltd.	5.125%	8/8/25	13,175	13,010
¹⁰ Sands China Ltd.	5.400%	8/8/28	19,375	18,624
Starbucks Corp.	2.200%	11/22/20	3,950	3,884
Starbucks Corp.	2.100%	2/4/21	6,670	6,499
Starbucks Corp.	2.700%	6/15/22	3,675	3,586
Starbucks Corp.	3.100%	3/1/23	12,400	12,187
Starbucks Corp.	3.850%	10/1/23	7,105	7,188
Starbucks Corp.	3.800%	8/15/25	16,025	15,917
Starbucks Corp.	2.450%	6/15/26	10,991	9,872
Starbucks Corp.	3.500%	3/1/28	6,860	6,535
Starbucks Corp.	4.000%	11/15/28	7,225	7,128
Starbucks Corp.	4.300%	6/15/45	3,631	3,283
Starbucks Corp.	3.750%	12/1/47	6,925	5,762
Starbucks Corp.	4.500%	11/15/48	6,375	5,964
Tapestry Inc.	3.000%	7/15/22	3,744	3,593
Tapestry Inc.	4.250%	4/1/25	5,455	5,239
Tapestry Inc.	4.125%	7/15/27	7,225	6,702
Target Corp.	3.875%	7/15/20	4,858	4,928
Target Corp.	2.900%	1/15/22	9,417	9,388
Target Corp.	3.500%	7/1/24	9,655	9,675
Target Corp.	2.500%	4/15/26	8,568	7,997
Target Corp.	6.350%	11/1/32	5,291	6,509
Target Corp.	6.500%	10/15/37	5,137	6,303
Target Corp.	7.000%	1/15/38	5,545	7,287
Target Corp.	4.000%	7/1/42	14,827	14,009
Target Corp.	3.625%	4/15/46	10,225	8,972
Target Corp.	3.900%	11/15/47	13,125	12,137
TJX Cos. Inc.	2.750%	6/15/21	10,600	10,496
TJX Cos. Inc.	2.500%	5/15/23	2,650	2,572
TJX Cos. Inc.	2.250%	9/15/26	17,585	15,916
Toyota Motor Corp.	3.183%	7/20/21	6,900	6,935
Toyota Motor Corp.	3.419%	7/20/23	11,275	11,287
Toyota Motor Corp.	3.669%	7/20/28	5,600	5,696
Toyota Motor Credit Corp.	2.200%	1/10/20	2,725	2,701
Toyota Motor Credit Corp.	2.150%	3/12/20	18,550	18,344
Toyota Motor Credit Corp.	1.950%	4/17/20	7,500	7,392
Toyota Motor Credit Corp.	4.500%	6/17/20	8,010	8,177
Toyota Motor Credit Corp.	4.250%	1/11/21	2,575	2,630
Toyota Motor Credit Corp.	1.900%	4/8/21	16,200	15,821
Toyota Motor Credit Corp.	2.950%	4/13/21	14,900	14,894
Toyota Motor Credit Corp.	2.750%	5/17/21	7,375	7,305
Toyota Motor Credit Corp.	3.400%	9/15/21	10,696	10,724
Toyota Motor Credit Corp.	2.600%	1/11/22	11,850	11,663
Toyota Motor Credit Corp.	3.300%	1/12/22	15,936	15,985
Toyota Motor Credit Corp.	2.800%	7/13/22	3,283	3,227
Toyota Motor Credit Corp.	2.150%	9/8/22	15,685	15,058
Toyota Motor Credit Corp.	2.625%	1/10/23	8,855	8,592
Toyota Motor Credit Corp.	2.700%	1/11/23	6,000	5,827
Toyota Motor Credit Corp.	2.250%	10/18/23	5,000	4,717
Toyota Motor Credit Corp.	2.900%	4/17/24	10,200	9,900
Toyota Motor Credit Corp.	3.400%	4/14/25	10,915	10,851
Toyota Motor Credit Corp.	3.200%	1/11/27	7,484	7,273
Toyota Motor Credit Corp.	3.050%	1/11/28	6,075	5,852
VF Corp.	3.500%	9/1/21	5,550	5,546

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
VF Corp.	6.450%	11/1/37	5,194	6,525
Visa Inc.	2.200%	12/14/20	34,875	34,495
Visa Inc.	2.150%	9/15/22	5,829	5,621
Visa Inc.	2.800%	12/14/22	31,856	31,459
Visa Inc.	3.150%	12/14/25	53,677	52,764
Visa Inc.	2.750%	9/15/27	7,778	7,357
Visa Inc.	4.150%	12/14/35	17,517	18,114
Visa Inc.	4.300%	12/14/45	38,235	39,451
Visa Inc.	3.650%	9/15/47	7,375	6,888
Wal-Mart Stores Inc.	4.750%	10/2/43	11,932	12,967
Walgreen Co.	3.100%	9/15/22	12,647	12,298
Walgreen Co.	4.400%	9/15/42	9,099	8,019
Walgreens Boots Alliance Inc.	3.300%	11/18/21	12,535	12,464
Walgreens Boots Alliance Inc.	3.800%	11/18/24	24,231	23,857
Walgreens Boots Alliance Inc.	3.450%	6/1/26	20,555	19,261
Walgreens Boots Alliance Inc.	4.500%	11/18/34	3,370	3,221
Walgreens Boots Alliance Inc.	4.800%	11/18/44	14,599	13,454
Walgreens Boots Alliance Inc.	4.650%	6/1/46	5,791	5,185
Walmart Inc.	2.850%	6/23/20	17,900	17,910
Walmart Inc.	3.250%	10/25/20	28,136	28,367
Walmart Inc.	1.900%	12/15/20	33,107	32,551
Walmart Inc.	3.125%	6/23/21	15,925	16,033
Walmart Inc.	2.350%	12/15/22	27,510	26,681
Walmart Inc.	2.550%	4/11/23	23,785	23,137
Walmart Inc.	3.400%	6/26/23	12,000	12,126
Walmart Inc.	3.300%	4/22/24	18,123	18,133
Walmart Inc.	2.650%	12/15/24	16,905	16,335
Walmart Inc.	3.550%	6/26/25	23,175	23,368
Walmart Inc.	5.875%	4/5/27	13,340	15,360
Walmart Inc.	3.700%	6/26/28	18,055	18,248
Walmart Inc.	7.550%	2/15/30	6,755	9,059
Walmart Inc.	5.250%	9/1/35	16,374	18,859
Walmart Inc.	6.200%	4/15/38	8,779	11,283
Walmart Inc.	3.950%	6/28/38	15,475	15,405
Walmart Inc.	5.625%	4/1/40	6,470	7,743
Walmart Inc.	4.875%	7/8/40	6,015	6,683
Walmart Inc.	5.000%	10/25/40	2,765	3,141
Walmart Inc.	5.625%	4/15/41	11,436	13,790
Walmart Inc.	4.000%	4/11/43	11,787	11,529
Walmart Inc.	4.300%	4/22/44	7,203	7,310
Walmart Inc.	3.625%	12/15/47	6,515	6,063
Walmart Inc.	4.050%	6/29/48	22,050	21,923
Western Union Co.	5.253%	4/1/20	3,951	4,009
Western Union Co.	3.600%	3/15/22	12,100	12,035
Western Union Co.	6.200%	11/17/36	3,908	3,803
Western Union Co.	6.200%	6/21/40	3,400	3,130
Consumer Noncyclical (4.2%)				
Abbott Laboratories	2.800%	9/15/20	5,650	5,604
Abbott Laboratories	2.900%	11/30/21	31,725	31,385
Abbott Laboratories	2.550%	3/15/22	8,100	7,891
Abbott Laboratories	3.400%	11/30/23	20,743	20,624
Abbott Laboratories	2.950%	3/15/25	4,485	4,291
Abbott Laboratories	3.875%	9/15/25	4,695	4,706
Abbott Laboratories	3.750%	11/30/26	23,225	22,933
Abbott Laboratories	4.750%	11/30/36	22,965	24,000
Abbott Laboratories	6.150%	11/30/37	5,641	6,839
Abbott Laboratories	6.000%	4/1/39	1,650	1,927
Abbott Laboratories	5.300%	5/27/40	2,704	2,935
Abbott Laboratories	4.750%	4/15/43	12,775	13,140
Abbott Laboratories	4.900%	11/30/46	36,910	38,796
AbbVie Inc.	2.500%	5/14/20	42,668	42,210
AbbVie Inc.	2.300%	5/14/21	22,660	22,098
AbbVie Inc.	3.375%	11/14/21	10,000	9,993

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
AbbVie Inc.	2.900%	11/6/22	32,700	31,716
AbbVie Inc.	3.200%	11/6/22	22,892	22,543
AbbVie Inc.	2.850%	5/14/23	13,325	12,795
AbbVie Inc.	3.750%	11/14/23	14,000	13,920
AbbVie Inc.	3.600%	5/14/25	40,465	38,866
AbbVie Inc.	3.200%	5/14/26	20,792	19,204
AbbVie Inc.	4.250%	11/14/28	18,725	18,228
AbbVie Inc.	4.500%	5/14/35	22,808	21,124
AbbVie Inc.	4.300%	5/14/36	12,106	10,981
AbbVie Inc.	4.400%	11/6/42	27,956	24,593
AbbVie Inc.	4.700%	5/14/45	32,792	29,780
AbbVie Inc.	4.450%	5/14/46	28,122	24,711
AbbVie Inc.	4.875%	11/14/48	12,975	12,143
Actavis Inc.	3.250%	10/1/22	18,857	18,383
Advocate Health & Hospitals Corp.	3.829%	8/15/28	2,725	2,812
Advocate Health & Hospitals Corp.	4.272%	8/15/48	4,925	4,940
Agilent Technologies Inc.	5.000%	7/15/20	8,400	8,624
Agilent Technologies Inc.	3.200%	10/1/22	6,150	6,010
Agilent Technologies Inc.	3.875%	7/15/23	6,606	6,641
Agilent Technologies Inc.	3.050%	9/22/26	5,775	5,397
Ahold Finance USA LLC	6.875%	5/1/29	855	1,014
AHS Hospital Corp.	5.024%	7/1/45	4,450	4,931
Allergan Finance LLC	4.625%	10/1/42	6,759	6,212
Allergan Funding SCS	3.000%	3/12/20	24,296	24,201
Allergan Funding SCS	3.450%	3/15/22	26,959	26,590
Allergan Funding SCS	3.850%	6/15/24	14,471	14,292
Allergan Funding SCS	3.800%	3/15/25	46,654	45,570
Allergan Funding SCS	4.550%	3/15/35	28,725	27,356
Allergan Funding SCS	4.850%	6/15/44	13,114	12,433
Allergan Inc.	3.375%	9/15/20	7,485	7,471
Allergan Inc.	2.800%	3/15/23	3,940	3,724
Altria Group Inc.	2.625%	1/14/20	10,718	10,619
Altria Group Inc.	4.750%	5/5/21	16,107	16,431
Altria Group Inc.	2.850%	8/9/22	8,270	7,941
Altria Group Inc.	2.950%	5/2/23	9,840	9,336
Altria Group Inc.	4.000%	1/31/24	12,162	11,953
Altria Group Inc.	2.625%	9/16/26	3,285	2,840
Altria Group Inc.	4.250%	8/9/42	12,174	9,853
Altria Group Inc.	4.500%	5/2/43	11,617	9,682
Altria Group Inc.	5.375%	1/31/44	19,337	18,076
Altria Group Inc.	3.875%	9/16/46	11,267	8,633
AmerisourceBergen Corp.	3.500%	11/15/21	8,497	8,502
AmerisourceBergen Corp.	3.400%	5/15/24	6,387	6,234
AmerisourceBergen Corp.	3.250%	3/1/25	4,855	4,628
AmerisourceBergen Corp.	3.450%	12/15/27	6,850	6,346
AmerisourceBergen Corp.	4.250%	3/1/45	4,609	3,949
AmerisourceBergen Corp.	4.300%	12/15/47	9,456	8,236
Amgen Inc.	2.125%	5/1/20	12,060	11,900
Amgen Inc.	2.200%	5/11/20	12,750	12,582
Amgen Inc.	3.450%	10/1/20	2,266	2,273
Amgen Inc.	4.100%	6/15/21	13,330	13,582
Amgen Inc.	1.850%	8/19/21	8,341	8,041
Amgen Inc.	3.875%	11/15/21	8,830	8,944
Amgen Inc.	2.700%	5/1/22	5,370	5,227
Amgen Inc.	2.650%	5/11/22	6,461	6,305
Amgen Inc.	3.625%	5/15/22	16,679	16,672
Amgen Inc.	2.250%	8/19/23	15,000	14,163
Amgen Inc.	3.625%	5/22/24	16,055	15,990
Amgen Inc.	3.125%	5/1/25	9,132	8,750
Amgen Inc.	2.600%	8/19/26	18,995	17,266
Amgen Inc.	3.200%	11/2/27	6,790	6,357
Amgen Inc.	4.950%	10/1/41	6,425	6,447
Amgen Inc.	5.150%	11/15/41	4,765	4,923
Amgen Inc.	4.400%	5/1/45	25,392	23,634

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Amgen Inc.	4.563%	6/15/48	26,291	25,259
	Amgen Inc.	4.663%	6/15/51	31,203	29,457
10	Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	3.650%	2/1/26	135,097	127,680
10	Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	4.700%	2/1/36	69,256	64,395
10	Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	4.900%	2/1/46	136,214	126,561
	Anheuser-Busch InBev Finance Inc.	2.650%	2/1/21	52,251	51,368
	Anheuser-Busch InBev Finance Inc.	2.625%	1/17/23	33,385	31,763
	Anheuser-Busch InBev Finance Inc.	3.300%	2/1/23	56,863	55,299
	Anheuser-Busch InBev Finance Inc.	3.700%	2/1/24	8,715	8,522
	Anheuser-Busch InBev Finance Inc.	4.000%	1/17/43	16,144	13,151
	Anheuser-Busch InBev Finance Inc.	4.625%	2/1/44	8,816	7,857
	Anheuser-Busch InBev Worldwide Inc.	4.375%	2/15/21	5,399	5,474
	Anheuser-Busch InBev Worldwide Inc.	3.750%	1/15/22	4,376	4,381
	Anheuser-Busch InBev Worldwide Inc.	2.500%	7/15/22	31,730	30,411
	Anheuser-Busch InBev Worldwide Inc.	3.500%	1/12/24	16,250	15,748
	Anheuser-Busch InBev Worldwide Inc.	4.000%	4/13/28	20,679	19,771
	Anheuser-Busch InBev Worldwide Inc.	4.375%	4/15/38	16,310	14,566
	Anheuser-Busch InBev Worldwide Inc.	8.200%	1/15/39	3,368	4,340
	Anheuser-Busch InBev Worldwide Inc.	4.950%	1/15/42	19,136	17,880
	Anheuser-Busch InBev Worldwide Inc.	3.750%	7/15/42	20,667	16,168
	Anheuser-Busch InBev Worldwide Inc.	4.600%	4/15/48	28,060	25,216
	Anheuser-Busch InBev Worldwide Inc.	4.439%	10/6/48	26,586	22,600
	Anheuser-Busch InBev Worldwide Inc.	4.750%	4/15/58	6,325	5,489
	Archer-Daniels-Midland Co.	4.479%	3/1/21	5,218	5,368
	Archer-Daniels-Midland Co.	3.375%	3/15/22	6,500	6,533
	Archer-Daniels-Midland Co.	2.500%	8/11/26	10,752	9,852
	Archer-Daniels-Midland Co.	5.935%	10/1/32	3,305	3,833
	Archer-Daniels-Midland Co.	5.375%	9/15/35	1,863	2,111
	Archer-Daniels-Midland Co.	4.535%	3/26/42	3,700	3,775
	Archer-Daniels-Midland Co.	4.016%	4/16/43	7,469	7,061
	Archer-Daniels-Midland Co.	3.750%	9/15/47	6,325	5,664
	Archer-Daniels-Midland Co.	4.500%	3/15/49	5,750	5,903
	Ascension Health	3.945%	11/15/46	3,100	2,994
5	Ascension Health	4.847%	11/15/53	7,500	8,183
	AstraZeneca plc	2.375%	11/16/20	17,185	16,877
	AstraZeneca plc	2.375%	6/12/22	10,125	9,721
	AstraZeneca plc	3.500%	8/17/23	9,625	9,505
	AstraZeneca plc	3.375%	11/16/25	19,100	18,449
	AstraZeneca plc	3.125%	6/12/27	6,700	6,240
	AstraZeneca plc	4.000%	1/17/29	10,000	9,912
	AstraZeneca plc	6.450%	9/15/37	24,319	29,129
	AstraZeneca plc	4.000%	9/18/42	10,586	9,546
	AstraZeneca plc	4.375%	11/16/45	10,864	10,295
	AstraZeneca plc	4.375%	8/17/48	10,250	9,737
	BAT Capital Corp.	2.297%	8/14/20	27,950	27,225
	BAT Capital Corp.	2.764%	8/15/22	26,100	24,671
	BAT Capital Corp.	3.222%	8/15/24	26,300	24,221
	BAT Capital Corp.	3.557%	8/15/27	40,850	36,245
	BAT Capital Corp.	4.390%	8/15/37	29,625	24,345
	BAT Capital Corp.	4.540%	8/15/47	19,400	15,546
	Baxalta Inc.	2.875%	6/23/20	2,938	2,910
	Baxalta Inc.	3.600%	6/23/22	1,627	1,629
	Baxalta Inc.	4.000%	6/23/25	5,686	5,526
	Baxalta Inc.	5.250%	6/23/45	3,411	3,503
	Baxter International Inc.	1.700%	8/15/21	7,350	7,049
	Baxter International Inc.	2.600%	8/15/26	5,125	4,681
	Baxter International Inc.	3.500%	8/15/46	5,100	4,295
	Baylor Scott & White Holdings	4.185%	11/15/45	6,360	6,280
	Beam Suntory Inc.	3.250%	5/15/22	2,050	2,026
	Beam Suntory Inc.	3.250%	6/15/23	1,050	1,004
	Becton Dickinson & Co.	2.404%	6/5/20	10,125	9,979

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Becton Dickinson & Co.	3.250%	11/12/20	6,349	6,322
Becton Dickinson & Co.	3.125%	11/8/21	10,218	10,058
Becton Dickinson & Co.	2.894%	6/6/22	19,255	18,647
Becton Dickinson & Co.	3.300%	3/1/23	2,700	2,648
Becton Dickinson & Co.	3.875%	5/15/24	100	99
Becton Dickinson & Co.	3.363%	6/6/24	16,450	15,743
Becton Dickinson & Co.	3.734%	12/15/24	13,737	13,250
Becton Dickinson & Co.	6.700%	12/1/26	3,450	3,991
Becton Dickinson & Co.	3.700%	6/6/27	25,675	24,271
Becton Dickinson & Co.	4.875%	5/15/44	3,575	3,391
Becton Dickinson & Co.	4.685%	12/15/44	14,850	14,104
Becton Dickinson & Co.	4.669%	6/6/47	9,850	9,281
Becton Dickinson and Co.	5.000%	11/12/40	5,310	5,203
Bestfoods	7.250%	12/15/26	250	312
Bio-Rad Laboratories Inc.	4.875%	12/15/20	3,450	3,550
Biogen Inc.	2.900%	9/15/20	22,181	22,027
Biogen Inc.	3.625%	9/15/22	10,379	10,403
Biogen Inc.	4.050%	9/15/25	21,850	21,677
Biogen Inc.	5.200%	9/15/45	23,056	23,717
Boston Children's Hospital Corp. Revenue	4.115%	1/1/47	2,300	2,259
Boston Scientific Corp.	6.000%	1/15/20	10,303	10,545
Boston Scientific Corp.	3.375%	5/15/22	3,425	3,402
Boston Scientific Corp.	4.125%	10/1/23	4,975	5,077
Boston Scientific Corp.	3.850%	5/15/25	7,125	7,004
Boston Scientific Corp.	4.000%	3/1/28	11,000	10,658
Boston Scientific Corp.	7.000%	11/15/35	6,095	7,630
Boston Scientific Corp.	7.375%	1/15/40	1,415	1,829
Bristol-Myers Squibb Co.	2.000%	8/1/22	13,015	12,500
Bristol-Myers Squibb Co.	7.150%	6/15/23	400	464
Bristol-Myers Squibb Co.	3.250%	11/1/23	4,200	4,191
Bristol-Myers Squibb Co.	3.250%	8/1/42	7,021	6,179
Bristol-Myers Squibb Co.	4.500%	3/1/44	5,925	6,291
Brown-Forman Corp.	3.500%	4/15/25	4,000	3,967
Brown-Forman Corp.	4.500%	7/15/45	5,348	5,689
Bunge Ltd. Finance Corp.	3.500%	11/24/20	3,550	3,536
Bunge Ltd. Finance Corp.	3.000%	9/25/22	10,200	9,803
Bunge Ltd. Finance Corp.	4.350%	3/15/24	8,000	7,906
Bunge Ltd. Finance Corp.	3.250%	8/15/26	5,840	5,065
Bunge Ltd. Finance Corp.	3.750%	9/25/27	8,750	7,736
Campbell Soup Co.	3.300%	3/15/21	6,750	6,709
Campbell Soup Co.	4.250%	4/15/21	1,641	1,662
Campbell Soup Co.	2.500%	8/2/22	1,514	1,428
Campbell Soup Co.	3.650%	3/15/23	17,990	17,499
Campbell Soup Co.	3.950%	3/15/25	17,575	16,794
Campbell Soup Co.	3.300%	3/19/25	3,225	2,917
Campbell Soup Co.	4.150%	3/15/28	12,750	11,872
Campbell Soup Co.	3.800%	8/2/42	3,528	2,575
Campbell Soup Co.	4.800%	3/15/48	8,435	7,166
Cardinal Health Inc.	4.625%	12/15/20	12,165	12,370
Cardinal Health Inc.	2.616%	6/15/22	12,530	12,071
Cardinal Health Inc.	3.200%	6/15/22	3,350	3,274
Cardinal Health Inc.	3.200%	3/15/23	5,875	5,722
Cardinal Health Inc.	3.079%	6/15/24	8,230	7,686
Cardinal Health Inc.	3.500%	11/15/24	1,010	966
Cardinal Health Inc.	3.750%	9/15/25	4,350	4,215
Cardinal Health Inc.	3.410%	6/15/27	13,474	12,250
Cardinal Health Inc.	4.600%	3/15/43	3,715	3,202
Cardinal Health Inc.	4.500%	11/15/44	4,010	3,419
Cardinal Health Inc.	4.900%	9/15/45	4,170	3,776
Cardinal Health Inc.	4.368%	6/15/47	6,450	5,444
Catholic Health Initiatives Colorado GO	2.950%	11/1/22	4,987	4,832
5 Catholic Health Initiatives Colorado GO	4.350%	11/1/42	9,050	8,204
Celgene Corp.	2.875%	8/15/20	16,093	15,921
Celgene Corp.	3.950%	10/15/20	14,116	14,232

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Celgene Corp.	2.875%	2/19/21	2,375	2,345
Celgene Corp.	2.250%	8/15/21	4,000	3,871
Celgene Corp.	3.250%	8/15/22	13,300	13,029
Celgene Corp.	3.550%	8/15/22	6,555	6,487
Celgene Corp.	2.750%	2/15/23	7,550	7,229
Celgene Corp.	3.250%	2/20/23	7,355	7,191
Celgene Corp.	4.000%	8/15/23	5,395	5,404
Celgene Corp.	3.625%	5/15/24	17,418	17,008
Celgene Corp.	3.875%	8/15/25	28,443	27,393
Celgene Corp.	3.450%	11/15/27	8,687	7,874
Celgene Corp.	3.900%	2/20/28	20,201	18,917
Celgene Corp.	5.700%	10/15/40	4,725	4,927
Celgene Corp.	5.250%	8/15/43	5,745	5,587
Celgene Corp.	4.625%	5/15/44	9,939	8,789
Celgene Corp.	5.000%	8/15/45	21,472	19,856
Celgene Corp.	4.350%	11/15/47	14,783	12,330
Celgene Corp.	4.550%	2/20/48	16,075	14,008
Children's Hospital Medical Center Ohio GO	4.268%	5/15/44	2,100	2,141
CHRISTUS Health	4.341%	7/1/28	6,750	6,868
Church & Dwight Co. Inc.	2.450%	8/1/22	1,800	1,725
Church & Dwight Co. Inc.	3.150%	8/1/27	5,350	4,991
Church & Dwight Co. Inc.	3.950%	8/1/47	4,125	3,729
City of Hope	5.623%	11/15/43	2,040	2,349
City of Hope	4.378%	8/15/48	9,875	9,578
Cleveland Clinic Foundation Ohio Revenue	4.858%	1/1/14	4,285	4,387
Clorox Co.	3.800%	11/15/21	1,750	1,773
Clorox Co.	3.050%	9/15/22	6,422	6,325
Clorox Co.	3.500%	12/15/24	6,250	6,217
Clorox Co.	3.100%	10/1/27	3,597	3,391
Clorox Co.	3.900%	5/15/28	7,500	7,508
Coca-Cola Co.	1.875%	10/27/20	10,175	9,992
Coca-Cola Co.	2.450%	11/1/20	15,670	15,542
Coca-Cola Co.	3.150%	11/15/20	8,864	8,893
Coca-Cola Co.	1.550%	9/1/21	10,325	9,981
Coca-Cola Co.	3.300%	9/1/21	7,227	7,302
Coca-Cola Co.	2.200%	5/25/22	5,447	5,282
Coca-Cola Co.	2.500%	4/1/23	3,309	3,223
Coca-Cola Co.	3.200%	11/1/23	14,859	14,886
Coca-Cola Co.	2.875%	10/27/25	18,115	17,448
Coca-Cola Co.	2.550%	6/1/26	5,100	4,781
Coca-Cola Co.	2.250%	9/1/26	13,000	11,878
Coca-Cola Co.	2.900%	5/25/27	8,500	8,110
Coca-Cola Consolidated Inc.	3.800%	11/25/25	8,300	8,183
Coca-Cola European Partners plc	3.500%	9/15/20	6,450	6,436
Coca-Cola European Partners plc	3.250%	8/19/21	1,575	1,561
Coca-Cola Femsa SAB de CV	4.625%	2/15/20	1,302	1,322
Coca-Cola Femsa SAB de CV	3.875%	11/26/23	9,600	9,599
Coca-Cola Femsa SAB de CV	5.250%	11/26/43	12,325	13,293
Colgate-Palmolive Co.	2.450%	11/15/21	2,700	2,651
Colgate-Palmolive Co.	2.300%	5/3/22	7,210	7,027
Colgate-Palmolive Co.	2.250%	11/15/22	4,350	4,209
Colgate-Palmolive Co.	1.950%	2/1/23	10,000	9,537
Colgate-Palmolive Co.	2.100%	5/1/23	5,008	4,789
Colgate-Palmolive Co.	3.250%	3/15/24	5,050	5,067
Colgate-Palmolive Co.	4.000%	8/15/45	6,142	6,138
Colgate-Palmolive Co.	3.700%	8/1/47	6,900	6,579
Conagra Brands Inc.	3.800%	10/22/21	4,000	3,991
Conagra Brands Inc.	3.250%	9/15/22	9,012	8,749
Conagra Brands Inc.	3.200%	1/25/23	8,191	7,930
Conagra Brands Inc.	4.300%	5/1/24	11,000	10,914
Conagra Brands Inc.	7.000%	10/1/28	1,070	1,216
Conagra Brands Inc.	4.850%	11/1/28	16,125	15,803
Conagra Brands Inc.	8.250%	9/15/30	5,599	7,163
Conagra Brands Inc.	5.300%	11/1/38	11,050	10,420

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Conagra Brands Inc.	5.400%	11/1/48	10,725	9,834
Constellation Brands Inc.	2.250%	11/6/20	10,250	10,032
Constellation Brands Inc.	3.750%	5/1/21	5,380	5,422
Constellation Brands Inc.	2.700%	5/9/22	8,350	8,023
Constellation Brands Inc.	2.650%	11/7/22	13,000	12,399
Constellation Brands Inc.	3.200%	2/15/23	8,250	7,993
Constellation Brands Inc.	4.250%	5/1/23	18,490	18,680
Constellation Brands Inc.	4.750%	11/15/24	8,760	9,035
Constellation Brands Inc.	4.400%	11/15/25	5,500	5,552
Constellation Brands Inc.	4.750%	12/1/25	3,800	3,872
Constellation Brands Inc.	3.700%	12/6/26	7,840	7,403
Constellation Brands Inc.	3.500%	5/9/27	5,400	5,061
Constellation Brands Inc.	3.600%	2/15/28	11,000	10,122
Constellation Brands Inc.	4.650%	11/15/28	5,050	5,055
Constellation Brands Inc.	4.500%	5/9/47	4,750	4,362
Constellation Brands Inc.	4.100%	2/15/48	8,880	7,453
Constellation Brands Inc.	5.250%	11/15/48	6,875	6,915
Covidien International Finance SA	4.200%	6/15/20	6,429	6,530
Covidien International Finance SA	3.200%	6/15/22	15,950	15,911
CVS Health Corp.	3.125%	3/9/20	26,000	25,965
CVS Health Corp.	2.800%	7/20/20	26,355	26,110
CVS Health Corp.	3.350%	3/9/21	33,100	32,955
CVS Health Corp.	2.125%	6/1/21	20,025	19,314
CVS Health Corp.	3.500%	7/20/22	16,250	16,107
CVS Health Corp.	2.750%	12/1/22	15,530	14,824
CVS Health Corp.	4.750%	12/1/22	5,000	5,133
CVS Health Corp.	3.700%	3/9/23	43,305	42,811
CVS Health Corp.	4.000%	12/5/23	10,086	10,078
CVS Health Corp.	3.375%	8/12/24	13,185	12,584
CVS Health Corp.	4.100%	3/25/25	53,765	53,293
CVS Health Corp.	3.875%	7/20/25	46,354	44,992
CVS Health Corp.	2.875%	6/1/26	22,775	20,671
CVS Health Corp.	4.300%	3/25/28	101,615	99,442
CVS Health Corp.	4.875%	7/20/35	8,050	7,744
CVS Health Corp.	4.780%	3/25/38	31,875	30,441
CVS Health Corp.	6.125%	9/15/39	4,307	4,621
CVS Health Corp.	5.300%	12/5/43	17,400	17,601
CVS Health Corp.	5.125%	7/20/45	38,045	37,329
CVS Health Corp.	5.050%	3/25/48	93,050	90,673
Danaher Corp.	2.400%	9/15/20	4,999	4,941
Danaher Corp.	3.350%	9/15/25	5,550	5,443
Danaher Corp.	4.375%	9/15/45	4,623	4,825
Dartmouth-Hitchcock Health	4.178%	8/1/48	4,600	4,481
Delhaize America LLC	9.000%	4/15/31	4,305	5,853
Diageo Capital plc	3.000%	5/18/20	295	295
Diageo Capital plc	4.828%	7/15/20	5,951	6,104
Diageo Capital plc	2.625%	4/29/23	12,676	12,285
Diageo Capital plc	3.500%	9/18/23	270	271
Diageo Capital plc	3.875%	5/18/28	3,500	3,544
Diageo Capital plc	5.875%	9/30/36	2,872	3,453
Diageo Capital plc	3.875%	4/29/43	5,866	5,806
Diageo Investment Corp.	2.875%	5/11/22	16,025	15,846
Diageo Investment Corp.	7.450%	4/15/35	1,450	2,001
Diageo Investment Corp.	4.250%	5/11/42	4,747	4,824
Dignity Health California GO	3.125%	11/1/22	2,000	1,987
Dignity Health California GO	3.812%	11/1/24	4,675	4,654
Dignity Health California GO	4.500%	11/1/42	6,025	5,783
Dignity Health California GO	5.267%	11/1/64	2,075	2,058
Duke University Health System Inc.	3.920%	6/1/47	6,005	5,880
Edwards Lifesciences Corp.	4.300%	6/15/28	3,625	3,632
Eli Lilly & Co.	2.350%	5/15/22	1,750	1,717
Eli Lilly & Co.	2.750%	6/1/25	12,515	11,990
Eli Lilly & Co.	3.100%	5/15/27	6,225	6,008
Eli Lilly & Co.	5.550%	3/15/37	4,194	4,866

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Eli Lilly & Co.	3.700%	3/1/45	10,492	9,721
Eli Lilly & Co.	3.950%	5/15/47	6,413	6,269
Estee Lauder Cos. Inc.	1.800%	2/7/20	8,000	7,893
Estee Lauder Cos. Inc.	1.700%	5/10/21	5,195	5,040
Estee Lauder Cos. Inc.	3.150%	3/15/27	7,025	6,760
Estee Lauder Cos. Inc.	6.000%	5/15/37	3,212	3,978
Estee Lauder Cos. Inc.	4.375%	6/15/45	5,443	5,644
Estee Lauder Cos. Inc.	4.150%	3/15/47	7,625	7,582
Express Scripts Holding Co.	2.600%	11/30/20	8,000	7,846
Express Scripts Holding Co.	3.300%	2/25/21	20,750	20,622
Express Scripts Holding Co.	4.750%	11/15/21	15,223	15,650
Express Scripts Holding Co.	3.900%	2/15/22	7,907	17,797
Express Scripts Holding Co.	3.050%	11/30/22	9,500	9,204
Express Scripts Holding Co.	3.000%	7/15/23	19,967	19,172
Express Scripts Holding Co.	3.500%	6/15/24	5,387	5,183
Express Scripts Holding Co.	4.500%	2/25/26	21,774	21,911
Express Scripts Holding Co.	3.400%	3/1/27	18,480	17,096
Express Scripts Holding Co.	6.125%	11/15/41	5,094	5,776
Express Scripts Holding Co.	4.800%	7/15/46	20,430	19,663
Flowers Foods Inc.	4.375%	4/1/22	6,575	6,649
Flowers Foods Inc.	3.500%	10/1/26	4,275	4,072
Fomento Economico Mexicano SAB de CV	2.875%	5/10/23	1,160	1,106
Fomento Economico Mexicano SAB de CV	4.375%	5/10/43	3,565	3,402
Genentech Inc.	5.250%	7/15/35	175	200
General Mills Inc.	3.150%	12/15/21	10,578	10,504
General Mills Inc.	2.600%	10/12/22	6,455	6,196
General Mills Inc.	3.700%	10/17/23	17,700	17,609
General Mills Inc.	3.650%	2/15/24	250	246
General Mills Inc.	4.000%	4/17/25	150	148
General Mills Inc.	3.200%	2/10/27	6,575	5,968
General Mills Inc.	4.200%	4/17/28	14,096	13,823
General Mills Inc.	4.550%	4/17/38	5,550	5,048
General Mills Inc.	5.400%	6/15/40	4,150	4,143
General Mills Inc.	4.150%	2/15/43	2,575	2,176
General Mills Inc.	4.700%	4/17/48	10,100	9,128
Gilead Sciences Inc.	2.350%	2/1/20	3,146	3,112
Gilead Sciences Inc.	2.550%	9/1/20	20,736	20,566
Gilead Sciences Inc.	4.500%	4/1/21	11,061	11,367
Gilead Sciences Inc.	4.400%	12/1/21	22,084	22,790
Gilead Sciences Inc.	1.950%	3/1/22	4,750	4,563
Gilead Sciences Inc.	3.250%	9/1/22	7,875	7,843
Gilead Sciences Inc.	2.500%	9/1/23	14,372	13,784
Gilead Sciences Inc.	3.700%	4/1/24	32,100	31,875
Gilead Sciences Inc.	3.500%	2/1/25	12,405	12,069
Gilead Sciences Inc.	3.650%	3/1/26	30,955	30,368
Gilead Sciences Inc.	2.950%	3/1/27	13,681	12,756
Gilead Sciences Inc.	4.600%	9/1/35	10,929	10,974
Gilead Sciences Inc.	4.000%	9/1/36	6,032	5,533
Gilead Sciences Inc.	5.650%	12/1/41	11,543	12,703
Gilead Sciences Inc.	4.800%	4/1/44	19,444	19,603
Gilead Sciences Inc.	4.500%	2/1/45	18,774	17,984
Gilead Sciences Inc.	4.750%	3/1/46	23,645	23,559
Gilead Sciences Inc.	4.150%	3/1/47	25,151	23,201
GlaxoSmithKline Capital Inc.	2.800%	3/18/23	9,745	9,548
GlaxoSmithKline Capital Inc.	3.375%	5/15/23	14,700	14,734
GlaxoSmithKline Capital Inc.	3.625%	5/15/25	15,250	15,327
GlaxoSmithKline Capital Inc.	3.875%	5/15/28	21,225	21,540
GlaxoSmithKline Capital Inc.	5.375%	4/15/34	453	504
GlaxoSmithKline Capital Inc.	6.375%	5/15/38	30,933	39,211
GlaxoSmithKline Capital Inc.	4.200%	3/18/43	3,225	3,238
GlaxoSmithKline Capital plc	3.125%	5/14/21	20,200	20,198
GlaxoSmithKline Capital plc	2.850%	5/8/22	10,756	10,601
Hackensack Meridian Health Inc.	4.500%	7/1/57	3,050	3,221
Hackensack Meridian Health Inc.	4.211%	7/1/48	6,225	6,215

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Hasbro Inc.	3.150%	5/15/21	1,590	1,584
Hasbro Inc.	6.350%	3/15/40	4,026	4,241
Hasbro Inc.	5.100%	5/15/44	6,520	5,843
Hershey Co.	2.900%	5/15/20	3,950	3,942
Hershey Co.	4.125%	12/1/20	6,295	6,425
Hershey Co.	3.100%	5/15/21	7,275	7,290
Hershey Co.	2.625%	5/1/23	7,400	7,203
Hershey Co.	3.375%	5/15/23	9,600	9,649
Hershey Co.	3.200%	8/21/25	3,870	3,805
Hershey Co.	2.300%	8/15/26	5,575	5,094
Hillshire Brands Co.	4.100%	9/15/20	2,002	2,016
Indiana University Health Inc. Obligated Group	3.970%	11/1/48	6,250	6,238
Ingredion Inc.	4.625%	11/1/20	1,085	1,107
Ingredion Inc.	3.200%	10/1/26	5,485	5,085
JM Smucker Co.	2.500%	3/15/20	10,450	10,350
JM Smucker Co.	3.500%	10/15/21	7,125	7,155
JM Smucker Co.	3.000%	3/15/22	2,870	2,826
JM Smucker Co.	3.500%	3/15/25	7,445	7,149
JM Smucker Co.	3.375%	12/15/27	11,150	10,315
JM Smucker Co.	4.250%	3/15/35	5,800	5,318
JM Smucker Co.	4.375%	3/15/45	7,125	6,341
Johns Hopkins Health System Corp.	3.837%	5/15/46	4,825	4,715
Johnson & Johnson	2.950%	9/1/20	4,146	4,143
Johnson & Johnson	1.950%	11/10/20	3,150	3,101
Johnson & Johnson	1.650%	3/1/21	14,430	14,070
Johnson & Johnson	2.450%	12/5/21	6,950	6,867
Johnson & Johnson	2.250%	3/3/22	12,343	12,092
Johnson & Johnson	2.050%	3/1/23	10,400	10,037
Johnson & Johnson	3.375%	12/5/23	8,350	8,489
Johnson & Johnson	2.625%	1/15/25	9,130	8,783
Johnson & Johnson	2.450%	3/1/26	21,976	20,650
Johnson & Johnson	2.950%	3/3/27	11,225	10,777
Johnson & Johnson	2.900%	1/15/28	14,468	13,805
Johnson & Johnson	6.950%	9/1/29	2,170	2,848
Johnson & Johnson	4.950%	5/15/33	6,405	7,233
Johnson & Johnson	4.375%	12/5/33	12,799	13,637
Johnson & Johnson	3.550%	3/1/36	10,554	9,989
Johnson & Johnson	3.625%	3/3/37	13,350	12,852
Johnson & Johnson	5.950%	8/15/37	10,075	12,555
Johnson & Johnson	3.400%	1/15/38	10,352	9,630
Johnson & Johnson	5.850%	7/15/38	4,292	5,406
Johnson & Johnson	4.500%	9/1/40	7,021	7,480
Johnson & Johnson	4.850%	5/15/41	210	235
Johnson & Johnson	4.500%	12/5/43	7,348	7,907
Johnson & Johnson	3.700%	3/1/46	17,218	16,329
Johnson & Johnson	3.750%	3/3/47	18,520	17,730
Johnson & Johnson	3.500%	1/15/48	11,128	10,243
Kaiser Foundation Hospitals	3.500%	4/1/22	3,365	3,343
Kaiser Foundation Hospitals	3.150%	5/1/27	6,250	6,003
Kaiser Foundation Hospitals	4.875%	4/1/42	8,325	9,334
Kaiser Foundation Hospitals	4.150%	5/1/47	13,926	13,779
Kellogg Co.	4.000%	12/15/20	10,275	10,423
Kellogg Co.	3.250%	5/14/21	5,000	4,958
Kellogg Co.	2.650%	12/1/23	12,600	11,882
Kellogg Co.	3.250%	4/1/26	8,025	7,493
Kellogg Co.	3.400%	11/15/27	10,000	9,254
Kellogg Co.	4.300%	5/15/28	2,500	2,480
Kellogg Co.	7.450%	4/1/31	750	939
Kellogg Co.	4.500%	4/1/46	11,775	10,670
Keurig Dr Pepper Inc.	2.000%	1/15/20	1,320	1,301
¹⁰ Keurig Dr Pepper Inc.	3.551%	5/25/21	12,200	12,153
Keurig Dr Pepper Inc.	2.700%	11/15/22	4,072	3,833
¹⁰ Keurig Dr Pepper Inc.	4.057%	5/25/23	21,625	21,538
Keurig Dr Pepper Inc.	3.130%	12/15/23	5,450	5,160

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
¹⁰ Keurig Dr Pepper Inc.	4.417%	5/25/25	12,725	12,662
Keurig Dr Pepper Inc.	3.400%	11/15/25	7,400	6,904
Keurig Dr Pepper Inc.	2.550%	9/15/26	5,574	4,828
Keurig Dr Pepper Inc.	3.430%	6/15/27	6,900	6,305
¹⁰ Keurig Dr Pepper Inc.	4.597%	5/25/28	21,000	20,748
Keurig Dr Pepper Inc.	7.450%	5/1/38	678	861
¹⁰ Keurig Dr Pepper Inc.	4.985%	5/25/38	4,675	4,552
Keurig Dr Pepper Inc.	4.500%	11/15/45	7,087	6,221
Keurig Dr Pepper Inc.	4.420%	12/15/46	1,885	1,631
¹⁰ Keurig Dr Pepper Inc.	5.085%	5/25/48	8,050	7,700
Kimberly-Clark Corp.	3.625%	8/1/20	9,444	9,520
Kimberly-Clark Corp.	3.875%	3/1/21	575	581
Kimberly-Clark Corp.	2.400%	3/1/22	5,925	5,759
Kimberly-Clark Corp.	2.400%	6/1/23	4,247	4,078
Kimberly-Clark Corp.	3.050%	8/15/25	3,530	3,427
Kimberly-Clark Corp.	2.750%	2/15/26	4,660	4,409
Kimberly-Clark Corp.	3.950%	11/1/28	5,750	5,980
Kimberly-Clark Corp.	6.625%	8/1/37	2,253	2,941
Kimberly-Clark Corp.	5.300%	3/1/41	8,368	9,642
Kimberly-Clark Corp.	3.700%	6/1/43	2,485	2,295
Kimberly-Clark Corp.	3.200%	7/30/46	7,015	6,079
Kimberly-Clark Corp.	3.900%	5/4/47	2,500	2,419
Koninklijke Ahold Delhaize NV	5.700%	10/1/40	2,344	2,533
Koninklijke Philips NV	6.875%	3/1/38	4,000	5,056
Koninklijke Philips NV	5.000%	3/15/42	7,525	8,130
Kraft Foods Group Inc.	5.375%	2/10/20	8,438	8,599
Kraft Foods Group Inc.	3.500%	6/6/22	6,506	6,430
Kraft Foods Group Inc.	6.875%	1/26/39	14,854	16,994
Kraft Foods Group Inc.	6.500%	2/9/40	6,935	7,300
Kraft Foods Group Inc.	5.000%	6/4/42	21,179	19,240
Kraft Heinz Foods Co.	2.800%	7/2/20	19,552	19,390
Kraft Heinz Foods Co.	3.375%	6/15/21	4,000	3,991
Kraft Heinz Foods Co.	3.500%	7/15/22	14,450	14,248
Kraft Heinz Foods Co.	4.000%	6/15/23	21,849	21,745
Kraft Heinz Foods Co.	3.950%	7/15/25	23,670	22,854
Kraft Heinz Foods Co.	3.000%	6/1/26	21,335	19,030
Kraft Heinz Foods Co.	4.625%	1/30/29	11,900	11,766
Kraft Heinz Foods Co.	5.000%	7/15/35	9,745	9,136
Kraft Heinz Foods Co.	5.200%	7/15/45	20,267	18,316
Kraft Heinz Foods Co.	4.375%	6/1/46	33,742	28,050
Kroger Co.	6.150%	1/15/20	11,699	12,059
Kroger Co.	3.300%	1/15/21	4,207	4,186
Kroger Co.	2.600%	2/1/21	3,594	3,531
Kroger Co.	2.950%	11/1/21	7,384	7,285
Kroger Co.	3.400%	4/15/22	3,683	3,645
Kroger Co.	2.800%	8/1/22	2,375	2,297
Kroger Co.	3.850%	8/1/23	6,340	6,343
Kroger Co.	4.000%	2/1/24	5,186	5,196
Kroger Co.	3.500%	2/1/26	4,300	4,093
Kroger Co.	2.650%	10/15/26	6,325	5,611
Kroger Co.	3.700%	8/1/27	5,200	4,894
Kroger Co.	7.700%	6/1/29	7,350	8,948
Kroger Co.	8.000%	9/15/29	4,085	5,042
Kroger Co.	7.500%	4/1/31	4,820	5,915
Kroger Co.	6.900%	4/15/38	5,219	6,135
Kroger Co.	5.400%	7/15/40	2,297	2,286
Kroger Co.	5.000%	4/15/42	1,550	1,487
Kroger Co.	5.150%	8/1/43	2,255	2,168
Kroger Co.	3.875%	10/15/46	5,465	4,372
Kroger Co.	4.450%	2/1/47	15,039	13,215
Kroger Co.	4.650%	1/15/48	5,665	5,128
Laboratory Corp. of America Holdings	2.625%	2/1/20	2,825	2,798
Laboratory Corp. of America Holdings	3.200%	2/1/22	6,780	6,733
Laboratory Corp. of America Holdings	3.750%	8/23/22	1,315	1,316

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Laboratory Corp. of America Holdings	4.000%	11/1/23	2,800	2,801
Laboratory Corp. of America Holdings	3.250%	9/1/24	6,500	6,173
Laboratory Corp. of America Holdings	3.600%	2/1/25	12,000	11,483
Laboratory Corp. of America Holdings	3.600%	9/1/27	7,450	7,120
Laboratory Corp. of America Holdings	4.700%	2/1/45	9,895	9,201
Life Technologies Corp.	6.000%	3/1/20	2,194	2,253
Life Technologies Corp.	5.000%	1/15/21	3,725	3,818
5 Mayo Clinic	3.774%	11/15/43	6,102	5,964
5 Mayo Clinic	4.000%	11/15/47	3,275	3,306
5 Mayo Clinic	4.128%	11/15/52	1,975	1,998
McCormick & Co. Inc.	3.900%	7/15/21	3,025	3,048
McCormick & Co. Inc.	2.700%	8/15/22	1,300	1,283
McCormick & Co. Inc.	3.150%	8/15/24	10,200	9,788
McCormick & Co. Inc.	3.400%	8/15/27	16,025	15,166
McCormick & Co. Inc.	4.200%	8/15/47	3,300	3,140
McKesson Corp.	3.650%	11/30/20	8,800	8,840
McKesson Corp.	2.700%	12/15/22	5,800	5,523
McKesson Corp.	2.850%	3/15/23	250	240
McKesson Corp.	3.796%	3/15/24	12,580	12,369
McKesson Corp.	3.950%	2/16/28	4,632	4,444
McKesson Corp.	4.750%	5/30/29	1,950	1,967
Mead Johnson Nutrition Co.	3.000%	11/15/20	5,644	5,619
Mead Johnson Nutrition Co.	4.125%	11/15/25	8,175	8,346
Mead Johnson Nutrition Co.	5.900%	11/1/39	6,875	8,215
Mead Johnson Nutrition Co.	4.600%	6/1/44	5,315	5,465
Medtronic Global Holdings SCA	3.350%	4/1/27	7,263	7,101
Medtronic Inc.	2.500%	3/15/20	47,299	47,054
Medtronic Inc.	3.125%	3/15/22	7,180	7,106
Medtronic Inc.	3.150%	3/15/22	39,694	39,480
Medtronic Inc.	2.750%	4/1/23	950	924
Medtronic Inc.	3.625%	3/15/24	9,611	9,700
Medtronic Inc.	3.500%	3/15/25	42,793	42,612
Medtronic Inc.	4.375%	3/15/35	35,297	36,209
Medtronic Inc.	6.500%	3/15/39	2,616	3,382
Medtronic Inc.	5.550%	3/15/40	4,750	5,597
Medtronic Inc.	4.500%	3/15/42	5,685	5,797
Medtronic Inc.	4.625%	3/15/44	5,418	5,582
Medtronic Inc.	4.625%	3/15/45	48,629	50,910
Memorial Sloan-Kettering Cancer Center New York GO	5.000%	7/1/42	1,175	1,339
Memorial Sloan-Kettering Cancer Center New York GO	4.125%	7/1/52	7,750	7,780
Memorial Sloan-Kettering Cancer Center New York GO	4.200%	7/1/55	1,000	1,024
Merck & Co. Inc.	1.850%	2/10/20	10,810	10,712
Merck & Co. Inc.	3.875%	1/15/21	12,157	12,385
Merck & Co. Inc.	2.350%	2/10/22	12,628	12,369
Merck & Co. Inc.	2.400%	9/15/22	10,014	9,761
Merck & Co. Inc.	2.800%	5/18/23	20,099	19,799
Merck & Co. Inc.	2.750%	2/10/25	28,120	27,186
Merck & Co. Inc.	6.500%	12/1/33	7,575	9,870
Merck & Co. Inc.	3.600%	9/15/42	9,437	8,898
Merck & Co. Inc.	4.150%	5/18/43	13,912	14,074
Merck & Co. Inc.	3.700%	2/10/45	24,581	23,570
Mercy Health	4.302%	7/1/28	2,250	2,297
Molson Coors Brewing Co.	2.250%	3/15/20	7,300	7,198
Molson Coors Brewing Co.	2.100%	7/15/21	9,650	9,278
Molson Coors Brewing Co.	3.500%	5/1/22	3,100	3,048
Molson Coors Brewing Co.	3.000%	7/15/26	22,115	19,564
Molson Coors Brewing Co.	5.000%	5/1/42	12,483	11,724
Molson Coors Brewing Co.	4.200%	7/15/46	20,162	16,781
5 Montefiore Obligated Group	5.246%	11/1/48	11,750	11,404
5 Mount Sinai Hospitals Group Inc.	3.981%	7/1/48	2,775	2,619
Mylan Inc.	4.200%	11/29/23	12,443	12,137
10 Mylan Inc.	4.550%	4/15/28	8,075	7,541
Mylan Inc.	5.400%	11/29/43	6,200	5,341
10 Mylan Inc.	5.200%	4/15/48	8,550	7,225

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Mylan NV	3.150%	6/15/21	12,680	12,443
Mylan NV	3.950%	6/15/26	22,185	20,123
Mylan NV	5.250%	6/15/46	10,125	8,357
New York & Presbyterian Hospital	4.024%	8/1/45	7,246	7,130
New York & Presbyterian Hospital	4.063%	8/1/56	4,650	4,587
Newell Brands Inc.	4.000%	6/15/22	250	247
Newell Brands Inc.	3.850%	4/1/23	28,846	28,086
Newell Brands Inc.	4.000%	12/1/24	10,825	10,686
Newell Brands Inc.	4.200%	4/1/26	20,140	19,749
Newell Brands Inc.	5.375%	4/1/36	5,049	4,857
Newell Brands Inc.	5.500%	4/1/46	5,598	5,271
Northwell Healthcare Inc.	3.979%	11/1/46	9,225	8,406
Northwell Healthcare Inc.	4.260%	11/1/47	10,000	9,520
Novartis Capital Corp.	1.800%	2/14/20	23,950	23,666
Novartis Capital Corp.	4.400%	4/24/20	10,726	10,935
Novartis Capital Corp.	2.400%	5/17/22	20,750	20,218
Novartis Capital Corp.	2.400%	9/21/22	21,894	21,309
Novartis Capital Corp.	3.400%	5/6/24	6,445	6,459
Novartis Capital Corp.	3.000%	11/20/25	9,848	9,528
Novartis Capital Corp.	3.100%	5/17/27	10,845	10,514
Novartis Capital Corp.	3.700%	9/21/42	7,513	7,221
Novartis Capital Corp.	4.400%	5/6/44	20,910	22,221
Novartis Capital Corp.	4.000%	11/20/45	12,956	13,076
NYU Hospitals Center	4.784%	7/1/44	3,900	4,114
5 NYU Hospitals Center	4.368%	7/1/47	5,790	5,865
Orlando Health Obligated Group	4.089%	10/1/48	2,750	2,634
Partners Healthcare System Inc.	3.765%	7/1/48	875	809
Partners Healthcare System Inc.	4.117%	7/1/55	3,125	3,024
PeaceHealth Obligated Group	4.787%	11/15/48	4,325	4,556
PepsiCo Inc.	4.500%	1/15/20	8,247	8,396
PepsiCo Inc.	1.850%	4/30/20	15,096	14,878
PepsiCo Inc.	2.150%	10/14/20	20,178	19,889
PepsiCo Inc.	3.125%	11/1/20	6,388	6,409
PepsiCo Inc.	2.000%	4/15/21	12,450	12,188
PepsiCo Inc.	3.000%	8/25/21	12,712	12,699
PepsiCo Inc.	1.700%	10/6/21	8,500	8,205
PepsiCo Inc.	2.750%	3/5/22	13,320	13,197
PepsiCo Inc.	2.250%	5/2/22	3,925	3,816
PepsiCo Inc.	3.100%	7/17/22	5,525	5,511
PepsiCo Inc.	2.750%	3/1/23	5,691	5,599
PepsiCo Inc.	3.600%	3/1/24	7,213	7,319
PepsiCo Inc.	2.750%	4/30/25	12,298	11,754
PepsiCo Inc.	3.500%	7/17/25	11,170	11,192
PepsiCo Inc.	2.850%	2/24/26	4,148	3,955
PepsiCo Inc.	2.375%	10/6/26	14,440	13,209
PepsiCo Inc.	3.000%	10/15/27	23,679	22,623
PepsiCo Inc.	4.000%	3/5/42	11,550	11,371
PepsiCo Inc.	3.600%	8/13/42	7,378	6,809
PepsiCo Inc.	4.250%	10/22/44	9,275	9,386
PepsiCo Inc.	4.600%	7/17/45	6,020	6,490
PepsiCo Inc.	4.450%	4/14/46	11,251	11,773
PepsiCo Inc.	3.450%	10/6/46	9,275	8,375
PepsiCo Inc.	4.000%	5/2/47	9,350	9,127
PerkinElmer Inc.	5.000%	11/15/21	5,425	5,602
Perrigo Finance Unlimited Co.	3.500%	3/15/21	4,626	4,582
Perrigo Finance Unlimited Co.	3.500%	12/15/21	2,167	2,082
Perrigo Finance Unlimited Co.	3.900%	12/15/24	10,300	9,619
Perrigo Finance Unlimited Co.	4.375%	3/15/26	18,931	17,288
Perrigo Finance Unlimited Co.	4.900%	12/15/44	11,237	9,778
Pfizer Inc.	5.200%	8/12/20	25	26
Pfizer Inc.	1.950%	6/3/21	18,925	18,526
Pfizer Inc.	3.000%	9/15/21	7,975	8,008
Pfizer Inc.	2.200%	12/15/21	5,054	4,956
Pfizer Inc.	3.000%	6/15/23	9,910	9,837

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Pfizer Inc.	3.200%	9/15/23	7,050	7,063
Pfizer Inc.	3.400%	5/15/24	5,059	5,087
Pfizer Inc.	2.750%	6/3/26	15,160	14,360
Pfizer Inc.	3.000%	12/15/26	20,148	19,419
Pfizer Inc.	3.600%	9/15/28	15,600	15,617
Pfizer Inc.	4.000%	12/15/36	12,350	12,235
Pfizer Inc.	4.100%	9/15/38	8,025	8,085
Pfizer Inc.	7.200%	3/15/39	14,514	20,245
Pfizer Inc.	4.300%	6/15/43	8,246	8,430
Pfizer Inc.	4.400%	5/15/44	10,775	11,240
Pfizer Inc.	4.125%	12/15/46	11,629	11,708
Pfizer Inc.	4.200%	9/15/48	13,300	13,472
Pharmacia LLC	6.600%	12/1/28	6,340	7,750
Philip Morris International Inc.	2.000%	2/21/20	10,675	10,545
Philip Morris International Inc.	4.500%	3/26/20	1,130	1,148
Philip Morris International Inc.	1.875%	2/25/21	4,576	4,439
Philip Morris International Inc.	4.125%	5/17/21	3,077	3,135
Philip Morris International Inc.	2.900%	11/15/21	3,890	3,843
Philip Morris International Inc.	2.375%	8/17/22	8,200	7,886
Philip Morris International Inc.	2.500%	8/22/22	2,020	1,936
Philip Morris International Inc.	2.500%	11/2/22	8,075	7,760
Philip Morris International Inc.	2.625%	3/6/23	6,340	6,055
Philip Morris International Inc.	2.125%	5/10/23	7,000	6,529
Philip Morris International Inc.	3.600%	11/15/23	14,259	14,159
Philip Morris International Inc.	3.250%	11/10/24	11,475	11,112
Philip Morris International Inc.	3.375%	8/11/25	8,274	8,044
Philip Morris International Inc.	2.750%	2/25/26	17,200	15,879
Philip Morris International Inc.	3.125%	8/17/27	1,885	1,768
Philip Morris International Inc.	3.125%	3/2/28	5,425	5,081
Philip Morris International Inc.	6.375%	5/16/38	16,192	18,673
Philip Morris International Inc.	4.375%	11/15/41	10,650	9,775
Philip Morris International Inc.	4.500%	3/20/42	6,438	6,048
Philip Morris International Inc.	3.875%	8/21/42	5,710	4,854
Philip Morris International Inc.	4.125%	3/4/43	6,035	5,399
Philip Morris International Inc.	4.875%	11/15/43	13,228	13,029
Philip Morris International Inc.	4.250%	11/10/44	13,955	12,746
5 Procter & Gamble - Esop	9.360%	1/1/21	1,719	1,858
Procter & Gamble Co.	1.900%	10/23/20	10,940	10,756
Procter & Gamble Co.	1.850%	2/2/21	4,041	3,960
Procter & Gamble Co.	1.700%	11/3/21	11,116	10,774
Procter & Gamble Co.	2.300%	2/6/22	9,828	9,615
Procter & Gamble Co.	2.150%	8/11/22	940	913
Procter & Gamble Co.	3.100%	8/15/23	12,642	12,719
Procter & Gamble Co.	2.700%	2/2/26	7,714	7,393
Procter & Gamble Co.	2.450%	11/3/26	9,050	8,441
Procter & Gamble Co.	2.850%	8/11/27	1,270	1,215
Procter & Gamble Co.	3.500%	10/25/47	11,815	11,150
Providence St. Joseph Health Obligated Group	2.746%	10/1/26	2,000	1,867
5 Providence St. Joseph Health Obligated Group	3.744%	10/1/47	4,653	4,355
5 Providence St. Joseph Health Obligated Group	3.930%	10/1/48	3,775	3,597
Quest Diagnostics Inc.	4.750%	1/30/20	5,450	5,513
Quest Diagnostics Inc.	2.500%	3/30/20	3,350	3,322
Quest Diagnostics Inc.	4.700%	4/1/21	2,750	2,826
Quest Diagnostics Inc.	4.250%	4/1/24	4,565	4,688
Quest Diagnostics Inc.	3.500%	3/30/25	5,420	5,261
Quest Diagnostics Inc.	3.450%	6/1/26	6,504	6,242
Quest Diagnostics Inc.	5.750%	1/30/40	1,368	1,474
Quest Diagnostics Inc.	4.700%	3/30/45	1,982	1,875
Reynolds American Inc.	6.875%	5/1/20	1,580	1,641
Reynolds American Inc.	3.250%	6/12/20	12,570	12,489
Reynolds American Inc.	4.000%	6/12/22	8,780	8,683
Reynolds American Inc.	4.850%	9/15/23	3,425	3,475
Reynolds American Inc.	4.450%	6/12/25	37,425	35,715
Reynolds American Inc.	5.700%	8/15/35	12,492	12,503

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Reynolds American Inc.	7.250%	6/15/37	3,284	3,550
Reynolds American Inc.	8.125%	5/1/40	2,569	3,073
Reynolds American Inc.	7.000%	8/4/41	3,375	3,603
Reynolds American Inc.	5.850%	8/15/45	23,084	21,523
RWJ Barnabas Health Inc.	3.949%	7/1/46	4,720	4,401
Sanofi	4.000%	3/29/21	13,679	13,970
Sanofi	3.375%	6/19/23	15,300	15,380
Sanofi	3.625%	6/19/28	14,575	14,643
Shire Acquisitions Investments Ireland DAC	2.400%	9/23/21	36,185	35,057
Shire Acquisitions Investments Ireland DAC	2.875%	9/23/23	38,060	36,097
Shire Acquisitions Investments Ireland DAC	3.200%	9/23/26	32,215	29,226
SSM Health Care Corp.	3.688%	6/1/23	8,575	8,589
SSM Health Care Corp.	3.823%	6/1/27	5,200	5,143
Stanford Health Care	3.795%	11/15/48	6,350	6,109
Stryker Corp.	4.375%	1/15/20	1,611	1,632
Stryker Corp.	2.625%	3/15/21	20,325	20,049
Stryker Corp.	3.375%	5/15/24	11,300	11,054
Stryker Corp.	3.375%	11/1/25	8,225	7,913
Stryker Corp.	3.500%	3/15/26	9,015	8,639
Stryker Corp.	3.650%	3/7/28	4,525	4,358
Stryker Corp.	4.375%	5/15/44	3,725	3,587
Stryker Corp.	4.625%	3/15/46	10,085	10,024
Sutter Health	3.695%	8/15/28	3,700	3,714
Sutter Health	4.091%	8/15/48	4,950	4,750
Sysco Corp.	2.600%	10/1/20	6,075	5,995
Sysco Corp.	2.500%	7/15/21	4,750	4,638
Sysco Corp.	2.600%	6/12/22	1,150	1,108
Sysco Corp.	3.550%	3/15/25	4,740	4,643
Sysco Corp.	3.750%	10/1/25	6,200	6,042
Sysco Corp.	3.300%	7/15/26	8,616	8,143
Sysco Corp.	3.250%	7/15/27	19,786	18,334
Sysco Corp.	4.850%	10/1/45	4,215	4,212
Sysco Corp.	4.500%	4/1/46	5,065	4,810
Sysco Corp.	4.450%	3/15/48	6,475	6,166
¹⁰ Takeda Pharmaceutical Co. Ltd.	3.800%	11/26/20	6,400	6,436
¹⁰ Takeda Pharmaceutical Co. Ltd.	4.000%	11/26/21	11,700	11,834
¹⁰ Takeda Pharmaceutical Co. Ltd.	4.400%	11/26/23	13,975	14,148
¹⁰ Takeda Pharmaceutical Co. Ltd.	5.000%	11/26/28	5,300	5,422
⁵ Texas Health Resources	4.330%	11/15/55	1,725	1,795
Thermo Fisher Scientific Inc.	4.700%	5/1/20	750	765
Thermo Fisher Scientific Inc.	4.500%	3/1/21	8,800	8,954
Thermo Fisher Scientific Inc.	3.600%	8/15/21	7,419	7,412
Thermo Fisher Scientific Inc.	3.300%	2/15/22	8,605	8,515
Thermo Fisher Scientific Inc.	3.150%	1/15/23	7,465	7,288
Thermo Fisher Scientific Inc.	3.000%	4/15/23	12,750	12,336
Thermo Fisher Scientific Inc.	4.150%	2/1/24	7,039	7,113
Thermo Fisher Scientific Inc.	3.650%	12/15/25	8,375	8,235
Thermo Fisher Scientific Inc.	2.950%	9/19/26	12,955	11,965
Thermo Fisher Scientific Inc.	3.200%	8/15/27	8,475	7,817
Thermo Fisher Scientific Inc.	5.300%	2/1/44	6,701	7,401
Thermo Fisher Scientific Inc.	4.100%	8/15/47	5,600	5,162
Toledo Hospital	5.325%	11/15/28	3,425	3,490
Trinity Health Corp.	4.125%	12/1/45	6,615	6,336
Tupperware Brands Corp.	4.750%	6/1/21	5,960	6,057
Tyson Foods Inc.	2.250%	8/23/21	2,250	2,175
Tyson Foods Inc.	4.500%	6/15/22	16,533	16,921
Tyson Foods Inc.	3.900%	9/28/23	2,950	2,940
Tyson Foods Inc.	3.950%	8/15/24	18,641	18,494
Tyson Foods Inc.	3.550%	6/2/27	14,490	13,490
Tyson Foods Inc.	4.875%	8/15/34	11,129	10,615
Tyson Foods Inc.	5.150%	8/15/44	5,300	5,079
Tyson Foods Inc.	4.550%	6/2/47	8,725	7,672
Tyson Foods Inc.	5.100%	9/28/48	3,500	3,373
Unilever Capital Corp.	2.100%	7/30/20	8,750	8,615

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Unilever Capital Corp.	4.250%	2/10/21	10,720	11,001
Unilever Capital Corp.	2.750%	3/22/21	3,300	3,279
Unilever Capital Corp.	1.375%	7/28/21	8,930	8,529
Unilever Capital Corp.	3.000%	3/7/22	6,000	5,968
Unilever Capital Corp.	3.250%	3/7/24	13,450	13,433
Unilever Capital Corp.	2.600%	5/5/24	11,975	11,496
Unilever Capital Corp.	3.100%	7/30/25	7,200	7,013
Unilever Capital Corp.	2.000%	7/28/26	10,125	9,075
Unilever Capital Corp.	3.500%	3/22/28	13,875	13,664
Unilever Capital Corp.	5.900%	11/15/32	4,300	5,224
Whirlpool Corp.	4.850%	6/15/21	2,763	2,818
Whirlpool Corp.	4.700%	6/1/22	4,030	4,124
Whirlpool Corp.	4.000%	3/1/24	3,429	3,388
Whirlpool Corp.	3.700%	5/1/25	2,655	2,565
Whirlpool Corp.	4.500%	6/1/46	6,657	5,461
Wyeth LLC	7.250%	3/1/23	2,400	2,773
Wyeth LLC	6.450%	2/1/24	5,625	6,402
Wyeth LLC	6.500%	2/1/34	6,875	8,572
Wyeth LLC	6.000%	2/15/36	5,415	6,646
Wyeth LLC	5.950%	4/1/37	31,318	37,565
Zeneca Wilmington Inc.	7.000%	11/15/23	4,275	4,902
Zimmer Biomet Holdings Inc.	2.700%	4/1/20	27,625	27,258
Zimmer Biomet Holdings Inc.	3.375%	11/30/21	5,775	5,755
Zimmer Biomet Holdings Inc.	3.150%	4/1/22	8,925	8,686
Zimmer Biomet Holdings Inc.	3.700%	3/19/23	2,550	2,502
Zimmer Biomet Holdings Inc.	3.550%	4/1/25	21,280	20,038
Zimmer Biomet Holdings Inc.	5.750%	11/30/39	1,650	1,755
Zimmer Biomet Holdings Inc.	4.450%	8/15/45	5,620	5,088
Zoetis Inc.	3.450%	11/13/20	5,000	4,997
Zoetis Inc.	3.250%	8/20/21	3,300	3,288
Zoetis Inc.	3.250%	2/1/23	14,045	13,783
Zoetis Inc.	4.500%	11/13/25	4,200	4,293
Zoetis Inc.	3.000%	9/12/27	9,679	8,930
Zoetis Inc.	3.900%	8/20/28	3,400	3,342
Zoetis Inc.	4.700%	2/1/43	12,553	12,764
Zoetis Inc.	3.950%	9/12/47	4,850	4,471
Zoetis Inc.	4.450%	8/20/48	3,900	3,797
Energy (2.4%)				
Anadarko Finance Co.	7.500%	5/1/31	8,811	10,162
Anadarko Petroleum Corp.	4.850%	3/15/21	2,177	2,231
Anadarko Petroleum Corp.	5.550%	3/15/26	23,663	24,795
Anadarko Petroleum Corp.	6.450%	9/15/36	17,635	18,869
Anadarko Petroleum Corp.	7.950%	6/15/39	3,480	4,226
Anadarko Petroleum Corp.	6.200%	3/15/40	13,773	14,283
Anadarko Petroleum Corp.	4.500%	7/15/44	2,390	2,062
Anadarko Petroleum Corp.	6.600%	3/15/46	10,695	11,878
Andeavor Logistics LP / Tesoro Logistics Finance Corp.	3.500%	12/1/22	1,850	1,791
Andeavor Logistics LP / Tesoro Logistics Finance Corp.	4.250%	12/1/27	11,160	10,532
Andeavor Logistics LP / Tesoro Logistics Finance Corp.	5.200%	12/1/47	7,650	6,885
Apache Corp.	3.625%	2/1/21	4,234	4,244
Apache Corp.	3.250%	4/15/22	5,888	5,765
Apache Corp.	2.625%	1/15/23	790	747
Apache Corp.	4.375%	10/15/28	9,130	8,532
Apache Corp.	7.750%	12/15/29	3,215	3,829
Apache Corp.	6.000%	1/15/37	17,137	17,135
Apache Corp.	5.100%	9/1/40	16,261	14,607
Apache Corp.	5.250%	2/1/42	5,350	4,969
Apache Corp.	4.750%	4/15/43	11,500	9,884
Apache Corp.	4.250%	1/15/44	7,441	6,118
Baker Hughes a GE Co. LLC	3.200%	8/15/21	10,677	10,545
Baker Hughes a GE Co. LLC	5.125%	9/15/40	13,482	13,126
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	2.773%	12/15/22	8,250	7,937

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Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	3.337%	12/15/27	15,145	13,895
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	4.080%	12/15/47	14,275	11,783
Boardwalk Pipelines LP	3.375%	2/1/23	3,425	3,279
Boardwalk Pipelines LP	4.950%	12/15/24	7,950	7,910
Boardwalk Pipelines LP	5.950%	6/1/26	12,360	12,622
Boardwalk Pipelines LP	4.450%	7/15/27	8,500	7,917
BP Capital Markets America Inc.	4.500%	10/1/20	1,000	1,022
BP Capital Markets America Inc.	4.742%	3/11/21	17,445	17,964
BP Capital Markets America Inc.	2.112%	9/16/21	9,351	9,092
BP Capital Markets America Inc.	3.245%	5/6/22	20,261	20,130
BP Capital Markets America Inc.	2.520%	9/19/22	7,950	7,689
BP Capital Markets America Inc.	2.750%	5/10/23	24,150	23,474
BP Capital Markets America Inc.	3.216%	11/28/23	18,249	18,019
BP Capital Markets America Inc.	3.790%	2/6/24	3,460	3,521
BP Capital Markets America Inc.	3.224%	4/14/24	707	691
BP Capital Markets America Inc.	3.796%	9/21/25	10,235	10,271
BP Capital Markets America Inc.	3.119%	5/4/26	13,798	13,136
BP Capital Markets America Inc.	3.017%	1/16/27	5,510	5,175
BP Capital Markets America Inc.	3.937%	9/21/28	12,275	12,494
BP Capital Markets America Inc.	4.234%	11/6/28	7,000	7,203
BP Capital Markets plc	2.315%	2/13/20	28,818	28,548
BP Capital Markets plc	3.561%	11/1/21	15,040	15,137
BP Capital Markets plc	3.062%	3/17/22	4,075	4,036
BP Capital Markets plc	2.500%	11/6/22	14,527	14,066
BP Capital Markets plc	3.994%	9/26/23	5,805	5,940
BP Capital Markets plc	3.814%	2/10/24	6,181	6,194
BP Capital Markets plc	3.535%	11/4/24	23,801	23,613
BP Capital Markets plc	3.506%	3/17/25	14,381	14,089
BP Capital Markets plc	3.279%	9/19/27	22,925	21,790
BP Capital Markets plc	3.723%	11/28/28	8,634	8,463
Buckeye Partners LP	4.875%	2/1/21	340	344
Buckeye Partners LP	4.150%	7/1/23	4,177	4,067
Buckeye Partners LP	4.350%	10/15/24	800	800
Buckeye Partners LP	3.950%	12/1/26	8,480	7,468
Buckeye Partners LP	4.125%	12/1/27	3,350	2,996
Buckeye Partners LP	5.850%	11/15/43	6,800	6,151
Buckeye Partners LP	5.600%	10/15/44	1,865	1,615
Burlington Resources Finance Co.	7.200%	8/15/31	3,425	4,351
Burlington Resources Finance Co.	7.400%	12/1/31	5,290	6,935
Canadian Natural Resources Ltd.	3.450%	11/15/21	5,563	5,528
Canadian Natural Resources Ltd.	2.950%	1/15/23	13,835	13,245
Canadian Natural Resources Ltd.	3.800%	4/15/24	4,923	4,810
Canadian Natural Resources Ltd.	3.900%	2/1/25	140	136
Canadian Natural Resources Ltd.	3.850%	6/1/27	12,903	12,186
Canadian Natural Resources Ltd.	7.200%	1/15/32	5,018	5,811
Canadian Natural Resources Ltd.	6.450%	6/30/33	5,965	6,701
Canadian Natural Resources Ltd.	5.850%	2/1/35	3,725	3,965
Canadian Natural Resources Ltd.	6.500%	2/15/37	6,672	7,430
Canadian Natural Resources Ltd.	6.250%	3/15/38	11,049	12,147
Canadian Natural Resources Ltd.	6.750%	2/1/39	4,454	5,095
Canadian Natural Resources Ltd.	4.950%	6/1/47	6,718	6,488
Cenovus Energy Inc.	5.700%	10/15/19	6,000	6,105
Cenovus Energy Inc.	3.000%	8/15/22	6,975	6,609
Cenovus Energy Inc.	3.800%	9/15/23	17,500	16,822
Cenovus Energy Inc.	4.250%	4/15/27	12,285	11,149
Cenovus Energy Inc.	5.250%	6/15/37	10,402	9,102
Cenovus Energy Inc.	6.750%	11/15/39	14,837	14,633
Cenovus Energy Inc.	4.450%	9/15/42	1,314	1,005
Cenovus Energy Inc.	5.200%	9/15/43	11,045	9,333
Cenovus Energy Inc.	5.400%	6/15/47	10,685	9,229
Chevron Corp.	1.961%	3/3/20	21,425	21,220
Chevron Corp.	1.991%	3/3/20	6,695	6,632

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Chevron Corp.	2.427%	6/24/20	13,254	13,174
Chevron Corp.	2.419%	11/17/20	14,049	13,939
Chevron Corp.	2.100%	5/16/21	18,740	18,366
Chevron Corp.	2.411%	3/3/22	4,935	4,820
Chevron Corp.	2.498%	3/3/22	7,840	7,697
Chevron Corp.	2.355%	12/5/22	21,477	20,776
Chevron Corp.	2.566%	5/16/23	4,200	4,096
Chevron Corp.	3.191%	6/24/23	21,040	21,008
Chevron Corp.	2.895%	3/3/24	13,095	12,822
Chevron Corp.	3.326%	11/17/25	1,433	1,422
Chevron Corp.	2.954%	5/16/26	21,715	20,928
Cimarex Energy Co.	4.375%	6/1/24	8,800	8,740
Cimarex Energy Co.	3.900%	5/15/27	17,596	16,456
Columbia Pipeline Group Inc.	3.300%	6/1/20	2,302	2,297
Columbia Pipeline Group Inc.	4.500%	6/1/25	17,955	17,968
Columbia Pipeline Group Inc.	5.800%	6/1/45	5,150	5,445
Concho Resources Inc.	3.750%	10/1/27	20,086	18,881
Concho Resources Inc.	4.300%	8/15/28	6,500	6,362
Concho Resources Inc.	4.875%	10/1/47	8,730	8,304
ConocoPhillips	5.900%	10/15/32	12,526	14,684
ConocoPhillips	5.900%	5/15/38	4,537	5,276
ConocoPhillips	6.500%	2/1/39	18,932	23,553
ConocoPhillips Canada Funding Co. I	5.950%	10/15/36	5,470	6,440
ConocoPhillips Co.	4.950%	3/15/26	25,579	27,405
ConocoPhillips Co.	4.150%	11/15/34	5,994	5,733
ConocoPhillips Co.	4.300%	11/15/44	6,237	6,181
ConocoPhillips Co.	5.950%	3/15/46	7,699	9,394
ConocoPhillips Holding Co.	6.950%	4/15/29	8,359	10,344
Continental Resources Inc.	4.500%	4/15/23	3,700	3,631
Continental Resources Inc.	4.375%	1/15/28	19,235	18,033
Continental Resources Inc.	4.900%	6/1/44	18,200	16,152
Devon Energy Corp.	4.000%	7/15/21	5,315	5,321
Devon Energy Corp.	3.250%	5/15/22	19,497	18,999
Devon Energy Corp.	5.850%	12/15/25	2,201	2,324
Devon Energy Corp.	7.950%	4/15/32	5,100	6,081
Devon Energy Corp.	5.600%	7/15/41	10,423	9,901
Devon Energy Corp.	4.750%	5/15/42	7,246	6,295
Devon Energy Corp.	5.000%	6/15/45	5,073	4,502
Devon Financing Co. LLC	7.875%	9/30/31	12,287	14,825
Dominion Energy Gas Holdings LLC	2.800%	11/15/20	5,250	5,177
Dominion Energy Gas Holdings LLC	3.550%	11/1/23	13,725	13,576
Dominion Energy Gas Holdings LLC	3.600%	12/15/24	7,750	7,665
Dominion Energy Gas Holdings LLC	4.800%	11/1/43	5,675	5,773
Dominion Energy Gas Holdings LLC	4.600%	12/15/44	5,035	4,959
Enable Midstream Partners LP	3.900%	5/15/24	9,944	9,381
Enable Midstream Partners LP	4.400%	3/15/27	11,190	10,480
Enable Midstream Partners LP	4.950%	5/15/28	15,035	14,176
Enable Midstream Partners LP	5.000%	5/15/44	925	752
Enbridge Energy Partners LP	4.375%	10/15/20	1,405	1,419
Enbridge Energy Partners LP	4.200%	9/15/21	593	595
Enbridge Energy Partners LP	5.875%	10/15/25	3,785	4,087
Enbridge Energy Partners LP	7.500%	4/15/38	9,160	11,471
Enbridge Energy Partners LP	5.500%	9/15/40	645	663
Enbridge Energy Partners LP	7.375%	10/15/45	8,316	10,454
Enbridge Inc.	2.900%	7/15/22	7,155	6,919
Enbridge Inc.	4.250%	12/1/26	12,944	12,759
Enbridge Inc.	3.700%	7/15/27	24,750	23,467
Enbridge Inc.	4.500%	6/10/44	6,995	6,446
Enbridge Inc.	5.500%	12/1/46	1,950	2,099
Encana Corp.	3.900%	11/15/21	6,447	6,456
Encana Corp.	8.125%	9/15/30	1,300	1,571
Encana Corp.	7.375%	11/1/31	3,600	4,162
Encana Corp.	6.500%	8/15/34	7,420	7,979
Encana Corp.	6.625%	8/15/37	2,158	2,308

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Encana Corp.	6.500%	2/1/38	10,300	11,139
Energy Transfer Operating LP	4.150%	10/1/20	8,201	8,247
Energy Transfer Operating LP	5.500%	6/1/27	14,200	13,845
Energy Transfer Operating LP	4.650%	6/1/21	4,915	4,953
Energy Transfer Operating LP	5.200%	2/1/22	7,266	7,434
Energy Transfer Operating LP	4.250%	3/15/23	21,590	20,672
Energy Transfer Operating LP	4.200%	9/15/23	3,600	3,543
Energy Transfer Operating LP	4.900%	2/1/24	1,620	1,625
Energy Transfer Operating LP	4.050%	3/15/25	12,425	11,671
Energy Transfer Operating LP	4.750%	1/15/26	14,600	13,988
Energy Transfer Operating LP	4.200%	4/15/27	5,750	5,346
Energy Transfer Partners LP	3.600%	2/1/23	20,886	20,262
Energy Transfer Partners LP	4.950%	6/15/28	3,300	3,218
Energy Transfer Partners LP	8.250%	11/15/29	10	13
Energy Transfer Partners LP	4.900%	3/15/35	4,598	4,073
Energy Transfer Partners LP	6.625%	10/15/36	3,745	3,850
Energy Transfer Partners LP	5.800%	6/15/38	7,520	7,305
Energy Transfer Partners LP	7.500%	7/1/38	5,882	6,561
Energy Transfer Partners LP	6.050%	6/1/41	7,480	7,232
Energy Transfer Partners LP	6.500%	2/1/42	9,858	9,930
Energy Transfer Partners LP	5.150%	2/1/43	1,624	1,427
Energy Transfer Partners LP	5.950%	10/1/43	4,685	4,469
Energy Transfer Partners LP	5.150%	3/15/45	4,078	3,555
Energy Transfer Partners LP	6.125%	12/15/45	10,700	10,635
Energy Transfer Partners LP	5.300%	4/15/47	9,630	8,517
Energy Transfer Partners LP	6.000%	6/15/48	10,700	10,384
Enterprise Products Operating LLC	5.250%	1/31/20	1,095	1,117
Enterprise Products Operating LLC	5.200%	9/1/20	3,441	3,545
Enterprise Products Operating LLC	2.800%	2/15/21	9,670	9,564
Enterprise Products Operating LLC	2.850%	4/15/21	1,735	1,715
Enterprise Products Operating LLC	3.500%	2/1/22	8,000	8,023
Enterprise Products Operating LLC	4.050%	2/15/22	475	482
Enterprise Products Operating LLC	3.350%	3/15/23	13,313	13,144
Enterprise Products Operating LLC	3.900%	2/15/24	18,940	19,050
Enterprise Products Operating LLC	3.750%	2/15/25	16,910	16,731
Enterprise Products Operating LLC	3.700%	2/15/26	8,136	7,958
Enterprise Products Operating LLC	3.950%	2/15/27	1,157	1,150
Enterprise Products Operating LLC	4.150%	10/16/28	10,700	10,652
Enterprise Products Operating LLC	6.875%	3/1/33	5,643	6,812
Enterprise Products Operating LLC	6.650%	10/15/34	1,660	1,907
Enterprise Products Operating LLC	7.550%	4/15/38	3,244	4,091
Enterprise Products Operating LLC	6.125%	10/15/39	8,996	10,019
Enterprise Products Operating LLC	6.450%	9/1/40	1,168	1,351
Enterprise Products Operating LLC	5.950%	2/1/41	8,026	8,824
Enterprise Products Operating LLC	5.700%	2/15/42	6,395	6,821
Enterprise Products Operating LLC	4.850%	8/15/42	8,290	8,050
Enterprise Products Operating LLC	4.450%	2/15/43	19,348	17,737
Enterprise Products Operating LLC	4.850%	3/15/44	23,975	23,400
Enterprise Products Operating LLC	5.100%	2/15/45	2,342	2,335
Enterprise Products Operating LLC	4.900%	5/15/46	17,103	16,697
Enterprise Products Operating LLC	4.250%	2/15/48	25,365	22,854
Enterprise Products Operating LLC	4.800%	2/1/49	8,100	7,885
Enterprise Products Operating LLC	4.950%	10/15/54	4,245	4,126
5 Enterprise Products Operating LLC	5.250%	8/16/77	3,075	2,571
5 Enterprise Products Operating LLC	5.375%	2/15/78	5,075	4,203
EOG Resources Inc.	2.450%	4/1/20	70	69
EOG Resources Inc.	4.400%	6/1/20	9,220	9,366
EOG Resources Inc.	4.100%	2/1/21	9,540	9,669
EOG Resources Inc.	2.625%	3/15/23	16,533	15,911
EOG Resources Inc.	3.150%	4/1/25	8,050	7,794
EOG Resources Inc.	4.150%	1/15/26	4,410	4,541
EOG Resources Inc.	3.900%	4/1/35	5,026	4,753
EQM Midstream Partners LP	4.000%	8/1/24	3,610	3,420
EQM Midstream Partners LP	4.125%	12/1/26	4,700	4,224

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EQM Midstream Partners LP	5.500%	7/15/28	7,900	7,719
EQT Corp.	2.500%	10/1/20	2,925	2,840
EQT Corp.	4.875%	11/15/21	6,605	6,680
EQT Corp.	3.000%	10/1/22	4,350	4,120
EQT Corp.	3.900%	10/1/27	15,561	13,404
EQT Midstream Partners LP	4.750%	7/15/23	6,850	6,817
EQT Midstream Partners LP	6.500%	7/15/48	8,975	8,881
Exxon Mobil Corp.	1.912%	3/6/20	14,066	13,918
Exxon Mobil Corp.	2.222%	3/1/21	25,245	24,882
Exxon Mobil Corp.	2.397%	3/6/22	29,003	28,448
Exxon Mobil Corp.	2.726%	3/1/23	32,832	32,291
Exxon Mobil Corp.	2.709%	3/6/25	19,046	18,339
Exxon Mobil Corp.	3.043%	3/1/26	13,016	12,719
Exxon Mobil Corp.	3.567%	3/6/45	8,850	8,264
Exxon Mobil Corp.	4.114%	3/1/46	22,300	22,720
Halliburton Co.	3.500%	8/1/23	4,549	4,504
Halliburton Co.	3.800%	11/15/25	44,975	43,529
Halliburton Co.	4.850%	11/15/35	14,778	14,730
Halliburton Co.	6.700%	9/15/38	10,025	11,849
Halliburton Co.	7.450%	9/15/39	4,839	6,039
Halliburton Co.	4.500%	11/15/41	4,696	4,306
Halliburton Co.	4.750%	8/1/43	9,380	9,036
Halliburton Co.	5.000%	11/15/45	17,425	17,276
¹⁰ Helmerich & Payne Inc.	4.650%	3/15/25	5,000	5,100
Hess Corp.	3.500%	7/15/24	5,100	4,751
Hess Corp.	4.300%	4/1/27	7,760	7,102
Hess Corp.	7.875%	10/1/29	7,088	8,070
Hess Corp.	7.300%	8/15/31	4,823	5,288
Hess Corp.	7.125%	3/15/33	4,642	4,963
Hess Corp.	6.000%	1/15/40	16,010	14,737
Hess Corp.	5.600%	2/15/41	14,028	12,435
Hess Corp.	5.800%	4/1/47	4,553	4,097
HollyFrontier Corp.	5.875%	4/1/26	2,520	2,581
Husky Energy Inc.	3.950%	4/15/22	12,571	12,590
Husky Energy Inc.	4.000%	4/15/24	15,718	15,536
Husky Energy Inc.	6.800%	9/15/37	2,966	3,501
Kerr-McGee Corp.	6.950%	7/1/24	9,637	10,766
Kerr-McGee Corp.	7.875%	9/15/31	3,204	3,832
Kinder Morgan Energy Partners LP	6.850%	2/15/20	5,558	5,753
Kinder Morgan Energy Partners LP	6.500%	4/1/20	2,310	2,392
Kinder Morgan Energy Partners LP	3.500%	3/1/21	7,746	7,727
Kinder Morgan Energy Partners LP	5.800%	3/1/21	5,785	6,013
Kinder Morgan Energy Partners LP	5.000%	10/1/21	12,465	12,838
Kinder Morgan Energy Partners LP	4.150%	3/1/22	6,075	6,107
Kinder Morgan Energy Partners LP	3.950%	9/1/22	8,250	8,217
Kinder Morgan Energy Partners LP	3.450%	2/15/23	7,394	7,200
Kinder Morgan Energy Partners LP	3.500%	9/1/23	13,399	13,084
Kinder Morgan Energy Partners LP	4.150%	2/1/24	450	447
Kinder Morgan Energy Partners LP	4.300%	5/1/24	16,770	16,747
Kinder Morgan Energy Partners LP	4.250%	9/1/24	1,770	1,763
Kinder Morgan Energy Partners LP	7.400%	3/15/31	285	334
Kinder Morgan Energy Partners LP	7.300%	8/15/33	3,290	3,859
Kinder Morgan Energy Partners LP	5.800%	3/15/35	5,549	5,659
Kinder Morgan Energy Partners LP	6.500%	2/1/37	22,381	24,223
Kinder Morgan Energy Partners LP	6.950%	1/15/38	4,621	5,205
Kinder Morgan Energy Partners LP	6.500%	9/1/39	6,095	6,520
Kinder Morgan Energy Partners LP	6.550%	9/15/40	6,225	6,707
Kinder Morgan Energy Partners LP	7.500%	11/15/40	6,062	7,127
Kinder Morgan Energy Partners LP	6.375%	3/1/41	1,650	1,761
Kinder Morgan Energy Partners LP	5.625%	9/1/41	12,217	12,053
Kinder Morgan Energy Partners LP	5.000%	8/15/42	1,895	1,740
Kinder Morgan Energy Partners LP	4.700%	11/1/42	11,424	10,065
Kinder Morgan Energy Partners LP	5.000%	3/1/43	3,191	2,911
Kinder Morgan Energy Partners LP	5.500%	3/1/44	11,977	11,625

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Kinder Morgan Energy Partners LP	5.400%	9/1/44	1,859	1,775
Kinder Morgan Inc.	3.150%	1/15/23	2,596	2,519
Kinder Morgan Inc.	4.300%	6/1/25	12,000	11,936
Kinder Morgan Inc.	4.300%	3/1/28	13,894	13,629
Kinder Morgan Inc.	7.800%	8/1/31	4,350	5,234
Kinder Morgan Inc.	7.750%	1/15/32	9,953	11,938
Kinder Morgan Inc.	5.300%	12/1/34	12,277	12,081
Kinder Morgan Inc.	5.550%	6/1/45	23,396	23,104
Kinder Morgan Inc.	5.050%	2/15/46	250	232
Kinder Morgan Inc.	5.200%	3/1/48	8,200	7,866
Magellan Midstream Partners LP	4.250%	2/1/21	3,795	3,852
Magellan Midstream Partners LP	5.000%	3/1/26	8,250	8,599
Magellan Midstream Partners LP	5.150%	10/15/43	176	179
Magellan Midstream Partners LP	4.250%	9/15/46	4,152	3,767
Magellan Midstream Partners LP	4.200%	10/3/47	8,465	7,695
Marathon Oil Corp.	2.700%	6/1/20	6,941	6,842
Marathon Oil Corp.	2.800%	11/1/22	16,653	15,668
Marathon Oil Corp.	3.850%	6/1/25	11,425	10,732
Marathon Oil Corp.	4.400%	7/15/27	10,602	10,061
Marathon Oil Corp.	6.800%	3/15/32	5,993	6,583
Marathon Oil Corp.	6.600%	10/1/37	8,030	8,913
Marathon Oil Corp.	5.200%	6/1/45	5,650	5,160
Marathon Petroleum Corp.	3.400%	12/15/20	5,725	5,730
Marathon Petroleum Corp.	5.125%	3/1/21	12,054	12,405
¹⁰ Marathon Petroleum Corp.	5.375%	10/1/22	2,125	2,148
¹⁰ Marathon Petroleum Corp.	4.750%	12/15/23	25,695	26,381
¹⁰ Marathon Petroleum Corp.	5.125%	4/1/24	1,000	1,046
Marathon Petroleum Corp.	3.625%	9/15/24	7,380	7,171
¹⁰ Marathon Petroleum Corp.	5.125%	12/15/26	24,210	24,731
¹⁰ Marathon Petroleum Corp.	3.800%	4/1/28	5,690	5,339
Marathon Petroleum Corp.	6.500%	3/1/41	12,790	13,846
Marathon Petroleum Corp.	4.750%	9/15/44	2,957	2,612
Marathon Petroleum Corp.	5.850%	12/15/45	1,459	1,445
¹⁰ Marathon Petroleum Corp.	4.500%	4/1/48	5,150	4,345
Marathon Petroleum Corp.	5.000%	9/15/54	4,518	3,977
MPLX LP	3.375%	3/15/23	4,775	4,634
MPLX LP	4.500%	7/15/23	22,325	22,579
MPLX LP	4.875%	12/1/24	31,260	31,986
MPLX LP	4.000%	2/15/25	3,972	3,850
MPLX LP	4.875%	6/1/25	3,373	3,400
MPLX LP	4.125%	3/1/27	18,466	17,564
MPLX LP	4.000%	3/15/28	10,000	9,406
MPLX LP	4.800%	2/15/29	2,525	2,510
MPLX LP	4.500%	4/15/38	16,500	14,462
MPLX LP	5.200%	3/1/47	10,725	9,970
MPLX LP	4.700%	4/15/48	14,700	12,766
MPLX LP	5.500%	2/15/49	16,115	15,629
MPLX LP	4.900%	4/15/58	6,550	5,534
National Fuel Gas Co.	4.900%	12/1/21	912	930
National Fuel Gas Co.	3.750%	3/1/23	3,660	3,581
National Fuel Gas Co.	5.200%	7/15/25	1,200	1,214
National Fuel Gas Co.	3.950%	9/15/27	2,500	2,304
National Fuel Gas Co.	4.750%	9/1/28	9,205	8,950
National Oilwell Varco Inc.	2.600%	12/1/22	26,111	24,665
National Oilwell Varco Inc.	3.950%	12/1/42	8,223	6,519
Noble Energy Inc.	4.150%	12/15/21	11,174	11,228
Noble Energy Inc.	3.900%	11/15/24	3,875	3,741
Noble Energy Inc.	3.850%	1/15/28	7,125	6,445
Noble Energy Inc.	6.000%	3/1/41	12,723	12,461
Noble Energy Inc.	5.250%	11/15/43	10,637	9,496
Noble Energy Inc.	5.050%	11/15/44	7,000	6,147
Noble Energy Inc.	4.950%	8/15/47	5,455	4,776
Occidental Petroleum Corp.	4.100%	2/1/21	24,016	24,428
Occidental Petroleum Corp.	3.125%	2/15/22	8,715	8,676

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Occidental Petroleum Corp.	2.600%	4/15/22	2,075	2,027
Occidental Petroleum Corp.	2.700%	2/15/23	10,628	10,309
Occidental Petroleum Corp.	3.500%	6/15/25	4,720	4,675
Occidental Petroleum Corp.	3.400%	4/15/26	9,959	9,759
Occidental Petroleum Corp.	4.625%	6/15/45	8,131	8,127
Occidental Petroleum Corp.	4.400%	4/15/46	15,478	15,094
Occidental Petroleum Corp.	4.100%	2/15/47	6,425	6,036
Occidental Petroleum Corp.	4.200%	3/15/48	1,830	1,758
ONEOK Inc.	4.250%	2/1/22	11,925	11,990
ONEOK Inc.	7.500%	9/1/23	7,900	8,894
ONEOK Inc.	4.000%	7/13/27	2,800	2,676
ONEOK Inc.	4.550%	7/15/28	8,275	8,195
ONEOK Inc.	6.000%	6/15/35	1,000	1,041
ONEOK Inc.	4.950%	7/13/47	11,625	10,724
ONEOK Inc.	5.200%	7/15/48	4,750	4,556
ONEOK Partners LP	3.375%	10/1/22	13,237	12,867
ONEOK Partners LP	4.900%	3/15/25	7,219	7,340
ONEOK Partners LP	6.650%	10/1/36	14,069	15,546
ONEOK Partners LP	6.850%	10/15/37	7,025	7,921
ONEOK Partners LP	6.125%	2/1/41	5,045	5,234
Patterson-UTI Energy Inc.	3.950%	2/1/28	5,605	5,052
Petro-Canada	5.350%	7/15/33	3,480	3,798
Petro-Canada	5.950%	5/15/35	7,430	8,124
Petro-Canada	6.800%	5/15/38	9,163	10,715
Phillips 66	4.300%	4/1/22	14,260	14,643
Phillips 66	3.900%	3/15/28	8,560	8,285
Phillips 66	4.650%	11/15/34	4,994	4,875
Phillips 66	5.875%	5/1/42	14,786	16,186
Phillips 66	4.875%	11/15/44	24,091	23,482
Phillips 66 Partners LP	2.646%	2/15/20	1,942	1,926
Phillips 66 Partners LP	3.605%	2/15/25	8,183	7,809
Phillips 66 Partners LP	3.550%	10/1/26	1,650	1,529
Phillips 66 Partners LP	3.750%	3/1/28	3,575	3,308
Phillips 66 Partners LP	4.680%	2/15/45	5,550	5,009
Phillips 66 Partners LP	4.900%	10/1/46	6,650	6,084
Pioneer Natural Resources Co.	3.450%	1/15/21	3,125	3,117
Pioneer Natural Resources Co.	3.950%	7/15/22	21,210	21,253
Pioneer Natural Resources Co.	4.450%	1/15/26	9,020	9,131
Plains All American Pipeline LP / PAA Finance Corp.	5.750%	1/15/20	9,606	9,764
Plains All American Pipeline LP / PAA Finance Corp.	5.000%	2/1/21	6,037	6,115
Plains All American Pipeline LP / PAA Finance Corp.	3.650%	6/1/22	3,984	3,888
Plains All American Pipeline LP / PAA Finance Corp.	2.850%	1/31/23	14,898	14,023
Plains All American Pipeline LP / PAA Finance Corp.	3.850%	10/15/23	3,909	3,747
Plains All American Pipeline LP / PAA Finance Corp.	3.600%	11/1/24	23,165	21,712
Plains All American Pipeline LP / PAA Finance Corp.	4.650%	10/15/25	7,908	7,690
Plains All American Pipeline LP / PAA Finance Corp.	4.500%	12/15/26	8,164	7,803
Plains All American Pipeline LP / PAA Finance Corp.	6.650%	1/15/37	2,225	2,346
Plains All American Pipeline LP / PAA Finance Corp.	5.150%	6/1/42	6,675	5,912
Plains All American Pipeline LP / PAA Finance Corp.	4.300%	1/31/43	10,847	8,569
Plains All American Pipeline LP / PAA Finance Corp.	4.700%	6/15/44	4,985	4,173
Plains All American Pipeline LP / PAA Finance Corp.	4.900%	2/15/45	200	172
Regency Energy Partners LP / Regency Energy Finance Corp.	5.750%	9/1/20	162	166
Regency Energy Partners LP / Regency Energy Finance Corp.	5.875%	3/1/22	9,110	9,474
Regency Energy Partners LP / Regency Energy Finance Corp.	5.000%	10/1/22	20,850	21,257
Regency Energy Partners LP / Regency Energy Finance Corp.	4.500%	11/1/23	14,200	14,147
Sabine Pass Liquefaction LLC	5.625%	2/1/21	32,487	33,462
Sabine Pass Liquefaction LLC	6.250%	3/15/22	14,275	15,007
Sabine Pass Liquefaction LLC	5.625%	4/15/23	15,708	16,395
Sabine Pass Liquefaction LLC	5.750%	5/15/24	27,350	28,672
Sabine Pass Liquefaction LLC	5.625%	3/1/25	27,350	28,411

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Sabine Pass Liquefaction LLC	5.875%	6/30/26	27,117	28,608
Sabine Pass Liquefaction LLC	5.000%	3/15/27	6,709	6,726
Sabine Pass Liquefaction LLC	4.200%	3/15/28	14,790	14,032
Schlumberger Investment SA	3.650%	12/1/23	16,205	16,305
Shell International Finance BV	4.375%	3/25/20	8,024	8,166
Shell International Finance BV	2.125%	5/11/20	18,100	17,917
Shell International Finance BV	2.250%	11/10/20	2,686	2,654
Shell International Finance BV	1.875%	5/10/21	23,000	22,391
Shell International Finance BV	1.750%	9/12/21	13,425	12,971
Shell International Finance BV	2.375%	8/21/22	10,741	10,422
Shell International Finance BV	2.250%	1/6/23	12,328	11,874
Shell International Finance BV	3.400%	8/12/23	8,470	8,539
Shell International Finance BV	3.500%	11/13/23	7,500	7,574
Shell International Finance BV	3.250%	5/11/25	19,315	19,035
Shell International Finance BV	2.875%	5/10/26	30,020	28,761
Shell International Finance BV	2.500%	9/12/26	18,325	17,032
Shell International Finance BV	3.875%	11/13/28	4,025	4,138
Shell International Finance BV	4.125%	5/11/35	16,455	16,501
Shell International Finance BV	6.375%	12/15/38	26,442	33,572
Shell International Finance BV	5.500%	3/25/40	6,603	7,647
Shell International Finance BV	3.625%	8/21/42	6,400	5,788
Shell International Finance BV	4.550%	8/12/43	13,346	13,889
Shell International Finance BV	4.375%	5/11/45	30,334	31,268
Shell International Finance BV	4.000%	5/10/46	29,886	29,009
Shell International Finance BV	3.750%	9/12/46	15,982	14,858
Southern Natural Gas Co. LLC / Southern Natural Issuing Corp.	4.400%	6/15/21	6,418	6,446
Spectra Energy Partners LP	4.750%	3/15/24	6,080	6,229
Spectra Energy Partners LP	3.500%	3/15/25	13,680	13,035
Spectra Energy Partners LP	3.375%	10/15/26	3,090	2,886
Spectra Energy Partners LP	5.950%	9/25/43	879	938
Spectra Energy Partners LP	4.500%	3/15/45	11,575	10,622
Suncor Energy Inc.	3.600%	12/1/24	1,265	1,238
Suncor Energy Inc.	7.150%	2/1/32	5,003	6,039
Suncor Energy Inc.	5.950%	12/1/34	260	288
Suncor Energy Inc.	6.500%	6/15/38	18,838	21,709
Suncor Energy Inc.	6.850%	6/1/39	2,804	3,413
Suncor Energy Inc.	4.000%	11/15/47	8,300	7,429
Sunoco Logistics Partners Operations LP	4.400%	4/1/21	23,000	23,203
Sunoco Logistics Partners Operations LP	3.450%	1/15/23	1,664	1,617
Sunoco Logistics Partners Operations LP	4.250%	4/1/24	5,350	5,219
Sunoco Logistics Partners Operations LP	5.950%	12/1/25	4,275	4,511
Sunoco Logistics Partners Operations LP	3.900%	7/15/26	5,875	5,388
Sunoco Logistics Partners Operations LP	4.000%	10/1/27	8,290	7,605
Sunoco Logistics Partners Operations LP	6.100%	2/15/42	8,240	7,991
Sunoco Logistics Partners Operations LP	4.950%	1/15/43	1,075	918
Sunoco Logistics Partners Operations LP	5.300%	4/1/44	12,728	11,244
Sunoco Logistics Partners Operations LP	5.350%	5/15/45	14,763	13,216
Sunoco Logistics Partners Operations LP	5.400%	10/1/47	9,750	8,755
TC PipeLines LP	3.900%	5/25/27	6,500	6,162
TechnipFMC plc	3.450%	10/1/22	4,942	4,818
Tennessee Gas Pipeline Co. LLC	7.000%	3/15/27	1,580	1,788
Tennessee Gas Pipeline Co. LLC	7.000%	10/15/28	2,120	2,415
Tennessee Gas Pipeline Co. LLC	7.625%	4/1/37	1,692	2,009
¹⁰ Texas Eastern Transmission LP	2.800%	10/15/22	165	159
Texas Eastern Transmission LP	7.000%	7/15/32	5,700	6,721
Total Capital Canada Ltd.	2.750%	7/15/23	23,140	22,526
Total Capital International SA	2.750%	6/19/21	26,558	26,359
Total Capital International SA	2.875%	2/17/22	6,415	6,345
Total Capital International SA	2.700%	1/25/23	8,950	8,752
Total Capital International SA	3.700%	1/15/24	19,750	20,062
Total Capital International SA	3.750%	4/10/24	3,485	3,541
Total Capital SA	4.450%	6/24/20	12,879	13,130
Total Capital SA	4.125%	1/28/21	8,556	8,736

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Total Capital SA	3.883%	10/11/28	7,000	7,105
TransCanada PipeLines Ltd.	3.800%	10/1/20	15,255	15,347
TransCanada PipeLines Ltd.	2.500%	8/1/22	11,855	11,406
TransCanada PipeLines Ltd.	3.750%	10/16/23	1,650	1,647
TransCanada PipeLines Ltd.	4.875%	1/15/26	18,372	19,000
TransCanada PipeLines Ltd.	4.250%	5/15/28	8,290	8,213
TransCanada PipeLines Ltd.	4.625%	3/1/34	6,536	6,263
TransCanada PipeLines Ltd.	5.600%	3/31/34	2,755	2,854
TransCanada PipeLines Ltd.	5.850%	3/15/36	14,415	15,367
TransCanada PipeLines Ltd.	6.200%	10/15/37	15,909	17,436
TransCanada PipeLines Ltd.	4.750%	5/15/38	8,645	8,388
TransCanada PipeLines Ltd.	7.250%	8/15/38	5,936	7,156
TransCanada PipeLines Ltd.	7.625%	1/15/39	1,613	2,026
TransCanada PipeLines Ltd.	5.000%	10/16/43	17,750	17,425
TransCanada PipeLines Ltd.	4.875%	5/15/48	9,900	9,679
TransCanada PipeLines Ltd.	5.100%	3/15/49	8,500	8,525
Transcontinental Gas Pipe Line Co. LLC	7.850%	2/1/26	7,515	9,028
Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	5,400	5,303
Transcontinental Gas Pipe Line Co. LLC	5.400%	8/15/41	618	636
Transcontinental Gas Pipe Line Co. LLC	4.450%	8/1/42	650	599
Transcontinental Gas Pipe Line Co. LLC	4.600%	3/15/48	4,000	3,703
Valero Energy Corp.	6.125%	2/1/20	7,120	7,329
Valero Energy Corp.	3.650%	3/15/25	894	855
Valero Energy Corp.	3.400%	9/15/26	15,895	14,557
Valero Energy Corp.	4.350%	6/1/28	10,935	10,690
Valero Energy Corp.	7.500%	4/15/32	8,191	10,038
Valero Energy Corp.	6.625%	6/15/37	10,493	11,654
Valero Energy Corp.	4.900%	3/15/45	12,490	11,835
Valero Energy Partners LP	4.375%	12/15/26	5,592	5,456
Valero Energy Partners LP	4.500%	3/15/28	4,050	4,006
Western Gas Partners LP	5.375%	6/1/21	4,957	5,079
Western Gas Partners LP	4.000%	7/1/22	4,045	3,999
Western Gas Partners LP	4.650%	7/1/26	2,400	2,294
Western Gas Partners LP	4.500%	3/1/28	2,480	2,323
Western Gas Partners LP	4.750%	8/15/28	1,595	1,514
Western Gas Partners LP	5.450%	4/1/44	7,125	6,202
Western Gas Partners LP	5.300%	3/1/48	13,750	11,890
Western Gas Partners LP	5.500%	8/15/48	4,765	4,164
Williams Cos. Inc.	5.250%	3/15/20	7,398	7,543
Williams Cos. Inc.	4.000%	11/15/21	5,340	5,333
Williams Cos. Inc.	3.600%	3/15/22	14,365	14,105
Williams Cos. Inc.	3.350%	8/15/22	10,525	10,221
Williams Cos. Inc.	3.700%	1/15/23	14,000	13,647
Williams Cos. Inc.	4.500%	11/15/23	4,300	4,313
Williams Cos. Inc.	4.300%	3/4/24	14,823	14,668
Williams Cos. Inc.	4.550%	6/24/24	26,000	26,190
Williams Cos. Inc.	3.900%	1/15/25	14,971	14,488
Williams Cos. Inc.	4.000%	9/15/25	7,975	7,721
Williams Cos. Inc.	3.750%	6/15/27	20,434	19,207
Williams Cos. Inc.	7.500%	1/15/31	250	296
Williams Cos. Inc.	6.300%	4/15/40	4,305	4,576
Williams Cos. Inc.	5.800%	11/15/43	14,705	14,857
Williams Cos. Inc.	5.400%	3/4/44	3,400	3,268
Williams Cos. Inc.	5.750%	6/24/44	7,801	7,779
Williams Cos. Inc.	4.900%	1/15/45	1,520	1,387
Williams Cos. Inc.	5.100%	9/15/45	14,475	13,494
Williams Cos. Inc.	4.850%	3/1/48	9,125	8,316
Other Industrial (0.1%)				
⁵ Boston University	4.061%	10/1/48	2,835	2,853
California Institute of Technology GO	4.321%	8/1/45	475	505
California Institute of Technology GO	4.700%	11/1/11	10,860	11,585
CBRE Services Inc.	5.250%	3/15/25	4,975	5,195
CBRE Services Inc.	4.875%	3/1/26	13,255	13,567

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Cintas Corp. No 2	2.900%	4/1/22	4,625	4,542
Cintas Corp. No 2	3.250%	6/1/22	3,965	3,934
Cintas Corp. No 2	3.700%	4/1/27	10,805	10,560
Fluor Corp.	3.500%	12/15/24	10,079	9,722
Fluor Corp.	4.250%	9/15/28	7,610	7,302
⁵ Johns Hopkins University Maryland GO	4.083%	7/1/53	3,900	4,008
⁵ Massachusetts Institute of Technology GO	3.959%	7/1/38	7,775	7,927
Massachusetts Institute of Technology GO	5.600%	7/1/11	9,921	12,830
Massachusetts Institute of Technology GO	4.678%	7/1/14	5,475	5,880
Massachusetts Institute of Technology GO	3.885%	7/1/16	6,925	6,324
⁵ Northwestern University Illinois GO	4.643%	12/1/44	6,125	6,797
⁵ Northwestern University Illinois GO	3.662%	12/1/57	2,800	2,667
President & Fellows of Harvard College Massachusetts GO	3.619%	10/1/37	2,500	2,483
¹⁰ President & Fellows of Harvard College Massachusetts GO	6.500%	1/15/39	100	138
President & Fellows of Harvard College Massachusetts Revenue	3.300%	7/15/56	2,660	2,390
⁵ Rice University Texas GO	3.574%	5/15/45	14,660	14,156
Stanford University California GO	3.647%	5/1/48	5,019	4,909
⁵ University of Chicago	4.003%	10/1/53	6,510	6,444
⁵ University of Notre Dame du Lac	3.438%	2/15/45	7,000	6,684
University of Notre Dame du Lac	3.394%	2/15/48	4,275	4,057
University of Pennsylvania GO	4.674%	9/1/12	10,175	10,917
⁵ University of Southern California GO	3.028%	10/1/39	9,125	8,299
⁵ University of Southern California GO	3.841%	10/1/47	12,300	12,196
Technology (2.1%)				
Adobe Inc.	4.750%	2/1/20	5,849	5,965
Adobe Inc.	3.250%	2/1/25	10,525	10,344
Alphabet Inc.	3.625%	5/19/21	13,255	13,505
Altera Corp.	4.100%	11/15/23	7,030	7,288
Amphenol Corp.	2.200%	4/1/20	3,950	3,893
Amphenol Corp.	4.000%	2/1/22	590	603
Amphenol Corp.	3.200%	4/1/24	3,650	3,482
Analog Devices Inc.	2.850%	3/12/20	5,470	5,438
Analog Devices Inc.	2.950%	1/12/21	205	203
Analog Devices Inc.	2.500%	12/5/21	5,375	5,196
Analog Devices Inc.	2.875%	6/1/23	12,650	12,260
Analog Devices Inc.	3.125%	12/5/23	8,916	8,587
Analog Devices Inc.	3.500%	12/5/26	10,075	9,574
Apple Inc.	1.550%	2/7/20	14,195	14,022
Apple Inc.	1.900%	2/7/20	8,050	7,973
Apple Inc.	2.000%	5/6/20	7,715	7,637
Apple Inc.	1.800%	5/11/20	9,609	9,495
Apple Inc.	2.000%	11/13/20	13,400	13,209
Apple Inc.	2.250%	2/23/21	34,381	33,998
Apple Inc.	2.850%	5/6/21	44,270	44,280
Apple Inc.	1.550%	8/4/21	19,841	19,179
Apple Inc.	2.150%	2/9/22	18,725	18,247
Apple Inc.	2.500%	2/9/22	16,070	15,821
Apple Inc.	2.300%	5/11/22	14,255	13,913
Apple Inc.	2.700%	5/13/22	19,184	18,960
Apple Inc.	2.400%	1/13/23	15,822	15,348
Apple Inc.	2.850%	2/23/23	18,570	18,293
Apple Inc.	2.400%	5/3/23	43,234	41,865
Apple Inc.	3.000%	2/9/24	11,707	11,523
Apple Inc.	3.450%	5/6/24	19,557	19,672
Apple Inc.	2.850%	5/11/24	24,205	23,583
Apple Inc.	2.750%	1/13/25	15,075	14,476
Apple Inc.	2.500%	2/9/25	13,187	12,450
Apple Inc.	3.200%	5/13/25	16,860	16,624
Apple Inc.	3.250%	2/23/26	57,448	56,134
Apple Inc.	2.450%	8/4/26	24,488	22,654

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Apple Inc.	3.350%	2/9/27	19,615	19,157
Apple Inc.	3.200%	5/11/27	21,345	20,604
Apple Inc.	2.900%	9/12/27	37,423	35,145
Apple Inc.	4.500%	2/23/36	13,110	13,827
Apple Inc.	3.850%	5/4/43	34,750	32,989
Apple Inc.	4.450%	5/6/44	11,275	11,598
Apple Inc.	3.450%	2/9/45	8,124	7,194
Apple Inc.	4.375%	5/13/45	21,075	21,376
Apple Inc.	4.650%	2/23/46	57,226	60,854
Apple Inc.	3.850%	8/4/46	32,450	30,636
Apple Inc.	4.250%	2/9/47	3,270	3,273
Apple Inc.	3.750%	9/12/47	10,710	9,854
Apple Inc.	3.750%	11/13/47	17,113	15,794
Applied Materials Inc.	2.625%	10/1/20	6,100	6,057
Applied Materials Inc.	4.300%	6/15/21	8,012	8,233
Applied Materials Inc.	3.900%	10/1/25	17,050	16,983
Applied Materials Inc.	3.300%	4/1/27	12,825	12,246
Applied Materials Inc.	5.100%	10/1/35	5,223	5,571
Applied Materials Inc.	5.850%	6/15/41	7,166	8,414
Applied Materials Inc.	4.350%	4/1/47	10,375	10,174
Arrow Electronics Inc.	3.500%	4/1/22	4,350	4,283
Arrow Electronics Inc.	4.500%	3/1/23	2,154	2,170
Arrow Electronics Inc.	3.250%	9/8/24	5,600	5,205
Arrow Electronics Inc.	4.000%	4/1/25	3,785	3,654
Arrow Electronics Inc.	3.875%	1/12/28	5,600	5,069
Autodesk Inc.	3.125%	6/15/20	2,500	2,486
Autodesk Inc.	3.600%	12/15/22	1,675	1,648
Autodesk Inc.	4.375%	6/15/25	3,900	3,913
Autodesk Inc.	3.500%	6/15/27	5,110	4,745
Avnet Inc.	5.875%	6/15/20	50	51
Avnet Inc.	3.750%	12/1/21	1,950	1,960
Avnet Inc.	4.875%	12/1/22	6,870	6,974
Avnet Inc.	4.625%	4/15/26	5,855	5,671
Baidu Inc.	2.875%	7/6/22	10,000	9,712
Baidu Inc.	3.500%	11/28/22	8,525	8,455
Baidu Inc.	3.875%	9/29/23	10,550	10,517
Baidu Inc.	4.375%	5/14/24	7,500	7,562
Baidu Inc.	3.625%	7/6/27	8,950	8,356
Baidu Inc.	4.375%	3/29/28	5,000	4,895
Broadcom Corp. / Broadcom Cayman Finance Ltd.	2.375%	1/15/20	17,065	16,851
Broadcom Corp. / Broadcom Cayman Finance Ltd.	2.200%	1/15/21	9,375	9,106
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.000%	1/15/22	42,425	40,758
Broadcom Corp. / Broadcom Cayman Finance Ltd.	2.650%	1/15/23	13,900	12,855
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.625%	1/15/24	26,990	25,416
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.125%	1/15/25	15,150	13,564
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.875%	1/15/27	59,800	53,535
Broadridge Financial Solutions Inc.	3.950%	9/1/20	2,425	2,421
Broadridge Financial Solutions Inc.	3.400%	6/27/26	4,400	4,131
CA Inc.	3.600%	8/1/20	6,400	6,381
Cadence Design Systems Inc.	4.375%	10/15/24	3,975	4,015
Cisco Systems Inc.	4.450%	1/15/20	32,528	33,014
Cisco Systems Inc.	2.450%	6/15/20	16,150	16,038
Cisco Systems Inc.	2.200%	2/28/21	52,103	51,326
Cisco Systems Inc.	2.900%	3/4/21	2,150	2,150
Cisco Systems Inc.	1.850%	9/20/21	8,675	8,435
Cisco Systems Inc.	3.000%	6/15/22	57	57
Cisco Systems Inc.	2.600%	2/28/23	2,650	2,581
Cisco Systems Inc.	2.200%	9/20/23	7,800	7,472
Cisco Systems Inc.	3.625%	3/4/24	9,275	9,467
Cisco Systems Inc.	2.950%	2/28/26	1,155	1,104
Cisco Systems Inc.	2.500%	9/20/26	8,900	8,242
Cisco Systems Inc.	5.900%	2/15/39	24,226	29,767
Cisco Systems Inc.	5.500%	1/15/40	21,835	25,829
Citrix Systems Inc.	4.500%	12/1/27	8,350	7,912

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Corning Inc.	4.250%	8/15/20	7,474	7,598
Corning Inc.	2.900%	5/15/22	3,675	3,618
Corning Inc.	4.700%	3/15/37	825	799
Corning Inc.	5.750%	8/15/40	4,731	5,189
Corning Inc.	5.350%	11/15/48	5,875	6,043
Corning Inc.	4.375%	11/15/57	8,275	6,964
¹⁰ Dell International LLC / EMC Corp.	4.420%	6/15/21	47,824	47,736
¹⁰ Dell International LLC / EMC Corp.	5.450%	6/15/23	53,095	54,095
¹⁰ Dell International LLC / EMC Corp.	6.020%	6/15/26	54,224	54,493
¹⁰ Dell International LLC / EMC Corp.	8.100%	7/15/36	17,123	18,404
¹⁰ Dell International LLC / EMC Corp.	8.350%	7/15/46	25,310	27,444
DXC Technology Co.	2.875%	3/27/20	6,435	6,410
DXC Technology Co.	4.250%	4/15/24	13,674	13,649
DXC Technology Co.	4.750%	4/15/27	9,250	9,233
Equifax Inc.	2.300%	6/1/21	10,450	10,043
Equifax Inc.	3.600%	8/15/21	1,550	1,541
Equifax Inc.	3.300%	12/15/22	2,000	1,950
Equifax Inc.	3.950%	6/15/23	2,500	2,469
Fidelity National Information Services Inc.	3.625%	10/15/20	19,081	19,141
Fidelity National Information Services Inc.	2.250%	8/15/21	5,900	5,673
Fidelity National Information Services Inc.	4.500%	10/15/22	3,000	3,094
Fidelity National Information Services Inc.	3.500%	4/15/23	8,081	7,961
Fidelity National Information Services Inc.	3.875%	6/5/24	1,043	1,036
Fidelity National Information Services Inc.	5.000%	10/15/25	6,536	6,753
Fidelity National Information Services Inc.	3.000%	8/15/26	19,010	17,435
Fidelity National Information Services Inc.	4.500%	8/15/46	5,751	5,240
Fidelity National Information Services Inc.	4.750%	5/15/48	7,030	6,572
Fiserv Inc.	2.700%	6/1/20	9,211	9,138
Fiserv Inc.	4.750%	6/15/21	550	565
Fiserv Inc.	3.500%	10/1/22	9,291	9,220
Fiserv Inc.	3.800%	10/1/23	10,975	10,966
Fiserv Inc.	3.850%	6/1/25	11,494	11,400
Fiserv Inc.	4.200%	10/1/28	8,945	8,919
Flex Ltd.	4.625%	2/15/20	5,375	5,405
Flex Ltd.	5.000%	2/15/23	8,020	8,023
Hewlett Packard Enterprise Co.	3.600%	10/15/20	43,185	43,324
Hewlett Packard Enterprise Co.	3.500%	10/5/21	2,700	2,704
Hewlett Packard Enterprise Co.	4.400%	10/15/22	22,055	22,518
Hewlett Packard Enterprise Co.	4.900%	10/15/25	27,265	27,489
Hewlett Packard Enterprise Co.	6.200%	10/15/35	8,903	8,717
Hewlett Packard Enterprise Co.	6.350%	10/15/45	21,701	20,166
HP Inc.	3.750%	12/1/20	1,149	1,157
HP Inc.	4.050%	9/15/22	1,875	1,898
HP Inc.	6.000%	9/15/41	9,210	9,160
IBM Credit LLC	3.450%	11/30/20	5,625	5,657
IBM Credit LLC	1.800%	1/20/21	7,720	7,499
IBM Credit LLC	2.650%	2/5/21	18,500	18,245
IBM Credit LLC	3.600%	11/30/21	5,450	5,455
IBM Credit LLC	2.200%	9/8/22	7,850	7,475
IBM Credit LLC	3.000%	2/6/23	12,750	12,462
Intel Corp.	1.850%	5/11/20	6,325	6,248
Intel Corp.	2.450%	7/29/20	23,526	23,386
Intel Corp.	1.700%	5/19/21	5,500	5,336
Intel Corp.	3.300%	10/1/21	16,056	16,224
Intel Corp.	3.100%	7/29/22	14,701	14,677
Intel Corp.	2.700%	12/15/22	22,102	21,713
Intel Corp.	2.875%	5/11/24	13,690	13,290
Intel Corp.	3.700%	7/29/25	30,716	30,972
Intel Corp.	2.600%	5/19/26	5,963	5,574
Intel Corp.	4.000%	12/15/32	6,275	6,447
Intel Corp.	4.800%	10/1/41	9,032	9,736
Intel Corp.	4.900%	7/29/45	250	273
Intel Corp.	4.100%	5/19/46	13,225	12,948
Intel Corp.	4.100%	5/11/47	9,664	9,354

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Intel Corp.	3.734%	12/8/47	38,969	36,247
International Business Machines Corp.	1.900%	1/27/20	15,700	15,510
International Business Machines Corp.	1.625%	5/15/20	2,400	2,350
International Business Machines Corp.	2.250%	2/19/21	15,250	14,927
International Business Machines Corp.	2.500%	1/27/22	9,440	9,176
International Business Machines Corp.	1.875%	8/1/22	3,300	3,114
International Business Machines Corp.	2.875%	11/9/22	21,935	21,331
International Business Machines Corp.	3.375%	8/1/23	16,250	15,990
International Business Machines Corp.	3.625%	2/12/24	21,825	21,751
International Business Machines Corp.	7.000%	10/30/25	3,815	4,506
International Business Machines Corp.	3.450%	2/19/26	10,697	10,402
International Business Machines Corp.	6.220%	8/1/27	5,550	6,352
International Business Machines Corp.	6.500%	1/15/28	620	720
International Business Machines Corp.	5.875%	11/29/32	5,775	6,775
International Business Machines Corp.	5.600%	11/30/39	9,460	10,446
International Business Machines Corp.	4.000%	6/20/42	24,164	21,891
Jabil Inc.	5.625%	12/15/20	2,300	2,372
Jabil Inc.	4.700%	9/15/22	500	505
Jabil Inc.	3.950%	1/12/28	6,860	6,158
Juniper Networks Inc.	3.300%	6/15/20	3,950	3,933
Juniper Networks Inc.	4.600%	3/15/21	3,880	3,938
Juniper Networks Inc.	4.500%	3/15/24	2,965	3,026
Juniper Networks Inc.	4.350%	6/15/25	4,000	3,928
Juniper Networks Inc.	5.950%	3/15/41	4,471	4,439
Keysight Technologies Inc.	4.550%	10/30/24	6,600	6,746
Keysight Technologies Inc.	4.600%	4/6/27	7,300	7,262
KLA-Tencor Corp.	4.125%	11/1/21	10,535	10,660
KLA-Tencor Corp.	4.650%	11/1/24	15,604	15,892
Lam Research Corp.	2.750%	3/15/20	5,750	5,702
Lam Research Corp.	2.800%	6/15/21	8,350	8,206
Lam Research Corp.	3.800%	3/15/25	5,500	5,447
Marvell Technology Group Ltd.	4.200%	6/22/23	5,750	5,721
Marvell Technology Group Ltd.	4.875%	6/22/28	6,575	6,394
Maxim Integrated Products Inc.	3.375%	3/15/23	5,200	5,084
Maxim Integrated Products Inc.	3.450%	6/15/27	7,400	6,866
Microsoft Corp.	1.850%	2/6/20	15,595	15,480
Microsoft Corp.	1.850%	2/12/20	15,148	15,003
Microsoft Corp.	3.000%	10/1/20	8,505	8,552
Microsoft Corp.	2.000%	11/3/20	51,813	51,250
Microsoft Corp.	4.000%	2/8/21	5,025	5,170
Microsoft Corp.	1.550%	8/8/21	29,595	28,755
Microsoft Corp.	2.400%	2/6/22	24,370	24,063
Microsoft Corp.	2.375%	2/12/22	18,990	18,741
Microsoft Corp.	2.650%	11/3/22	18,051	17,889
Microsoft Corp.	2.375%	5/1/23	9,178	8,951
Microsoft Corp.	2.000%	8/8/23	19,932	19,117
Microsoft Corp.	2.875%	2/6/24	32,057	31,678
Microsoft Corp.	2.700%	2/12/25	11,768	11,364
Microsoft Corp.	3.125%	11/3/25	37,041	36,611
Microsoft Corp.	2.400%	8/8/26	46,651	43,562
Microsoft Corp.	3.300%	2/6/27	19,700	19,525
Microsoft Corp.	3.500%	2/12/35	18,843	18,092
Microsoft Corp.	4.200%	11/3/35	7,210	7,517
Microsoft Corp.	3.450%	8/8/36	34,236	32,397
Microsoft Corp.	4.100%	2/6/37	30,220	31,063
Microsoft Corp.	5.200%	6/1/39	741	858
Microsoft Corp.	4.500%	10/1/40	7,482	8,017
Microsoft Corp.	5.300%	2/8/41	5,988	7,090
Microsoft Corp.	3.500%	11/15/42	13,200	12,260
Microsoft Corp.	3.750%	5/1/43	5,906	5,710
Microsoft Corp.	4.875%	12/15/43	7,557	8,538
Microsoft Corp.	3.750%	2/12/45	21,975	21,319
Microsoft Corp.	4.450%	11/3/45	52,130	55,576
Microsoft Corp.	3.700%	8/8/46	60,417	57,854

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Microsoft Corp.	4.250%	2/6/47	19,828	20,819
Microsoft Corp.	4.000%	2/12/55	25,955	25,546
Microsoft Corp.	3.950%	8/8/56	16,833	16,497
Microsoft Corp.	4.500%	2/6/57	20,818	22,442
Motorola Solutions Inc.	3.500%	9/1/21	125	123
Motorola Solutions Inc.	3.750%	5/15/22	8,137	8,031
Motorola Solutions Inc.	3.500%	3/1/23	8,425	8,109
Motorola Solutions Inc.	4.000%	9/1/24	6,651	6,474
Motorola Solutions Inc.	4.600%	2/23/28	11,790	11,201
Motorola Solutions Inc.	5.500%	9/1/44	4,440	4,064
NetApp Inc.	3.300%	9/29/24	4,450	4,191
NVIDIA Corp.	2.200%	9/16/21	11,100	10,826
NVIDIA Corp.	3.200%	9/16/26	11,300	10,708
¹⁰ NXP BV / NXP Funding LLC	4.875%	3/1/24	7,650	7,669
¹⁰ NXP BV / NXP Funding LLC	5.350%	3/1/26	5,650	5,735
Oracle Corp.	3.875%	7/15/20	13,665	13,878
Oracle Corp.	2.800%	7/8/21	10,143	10,094
Oracle Corp.	1.900%	9/15/21	77,563	75,072
Oracle Corp.	2.500%	5/15/22	18,816	18,411
Oracle Corp.	2.500%	10/15/22	13,669	13,293
Oracle Corp.	2.625%	2/15/23	12,661	12,312
Oracle Corp.	3.625%	7/15/23	565	572
Oracle Corp.	2.400%	9/15/23	27,602	26,437
Oracle Corp.	3.400%	7/8/24	36,685	36,543
Oracle Corp.	2.950%	11/15/24	24,920	24,240
Oracle Corp.	2.950%	5/15/25	40,077	38,460
Oracle Corp.	2.650%	7/15/26	58,210	53,838
Oracle Corp.	3.250%	5/15/30	5,170	4,834
Oracle Corp.	4.300%	7/8/34	19,870	20,019
Oracle Corp.	3.900%	5/15/35	13,697	13,083
Oracle Corp.	3.850%	7/15/36	23,705	22,085
Oracle Corp.	3.800%	11/15/37	18,924	17,677
Oracle Corp.	6.125%	7/8/39	15,143	18,202
Oracle Corp.	5.375%	7/15/40	30,033	33,307
Oracle Corp.	4.500%	7/8/44	10,641	10,667
Oracle Corp.	4.125%	5/15/45	22,825	21,735
Oracle Corp.	4.000%	7/15/46	32,260	30,193
Oracle Corp.	4.000%	11/15/47	23,150	21,630
Oracle Corp.	4.375%	5/15/55	13,077	12,869
QUALCOMM Inc.	2.250%	5/20/20	10,275	10,132
QUALCOMM Inc.	3.000%	5/20/22	21,225	20,884
QUALCOMM Inc.	2.600%	1/30/23	22,025	21,166
QUALCOMM Inc.	2.900%	5/20/24	17,320	16,488
QUALCOMM Inc.	3.450%	5/20/25	22,183	21,228
QUALCOMM Inc.	3.250%	5/20/27	19,805	18,452
QUALCOMM Inc.	4.650%	5/20/35	11,022	10,640
QUALCOMM Inc.	4.800%	5/20/45	15,587	14,845
QUALCOMM Inc.	4.300%	5/20/47	15,630	13,978
salesforce.com Inc.	3.250%	4/11/23	11,050	11,068
salesforce.com Inc.	3.700%	4/11/28	16,000	16,054
Seagate HDD Cayman	4.250%	3/1/22	3,250	3,120
Seagate HDD Cayman	4.750%	6/1/23	9,950	9,353
Seagate HDD Cayman	4.875%	3/1/24	6,275	5,726
Seagate HDD Cayman	4.750%	1/1/25	10,078	8,919
Seagate HDD Cayman	4.875%	6/1/27	8,025	6,801
Seagate HDD Cayman	5.750%	12/1/34	5,600	4,326
Tech Data Corp.	3.700%	2/15/22	7,735	7,513
Tech Data Corp.	4.950%	2/15/27	5,000	4,695
Texas Instruments Inc.	2.750%	3/12/21	6,825	6,800
Texas Instruments Inc.	1.850%	5/15/22	5,450	5,248
Texas Instruments Inc.	2.625%	5/15/24	3,475	3,352
Texas Instruments Inc.	2.900%	11/3/27	8,625	8,174
Texas Instruments Inc.	4.150%	5/15/48	16,838	16,863
Total System Services Inc.	3.800%	4/1/21	8,420	8,420

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Total System Services Inc.	3.750%	6/1/23	4,148	4,079
Total System Services Inc.	4.000%	6/1/23	6,950	6,948
Total System Services Inc.	4.800%	4/1/26	7,800	7,839
Total System Services Inc.	4.450%	6/1/28	4,685	4,597
Trimble Inc.	4.150%	6/15/23	1,325	1,332
Trimble Inc.	4.750%	12/1/24	4,025	4,083
Trimble Inc.	4.900%	6/15/28	8,975	8,700
Tyco Electronics Group SA	3.500%	2/3/22	2,200	2,193
Tyco Electronics Group SA	3.450%	8/1/24	5,050	4,923
Tyco Electronics Group SA	3.700%	2/15/26	1,000	981
Tyco Electronics Group SA	3.125%	8/15/27	12,120	11,195
Tyco Electronics Group SA	7.125%	10/1/37	10,000	12,720
Verisk Analytics Inc.	5.800%	5/1/21	4,650	4,883
Verisk Analytics Inc.	4.125%	9/12/22	5,965	6,031
Verisk Analytics Inc.	4.000%	6/15/25	9,175	9,192
Verisk Analytics Inc.	5.500%	6/15/45	9,550	9,678
VMware Inc.	2.300%	8/21/20	13,250	12,708
VMware Inc.	2.950%	8/21/22	18,725	17,872
VMware Inc.	3.900%	8/21/27	13,249	11,777
Xilinx Inc.	3.000%	3/15/21	10,700	10,662
Xilinx Inc.	2.950%	6/1/24	7,000	6,672
Transportation (0.6%)				
5 American Airlines 2011-1 Class A Pass Through Trust	5.250%	7/31/22	672	684
5 American Airlines 2013-1 Class A Pass Through Trust	4.000%	1/15/27	911	907
5 American Airlines 2013-2 Class A Pass Through Trust	4.950%	7/15/24	6,631	6,741
5 American Airlines 2014-1 Class A Pass Through Trust	3.700%	4/1/28	2,839	2,742
5 American Airlines 2015-1 Class A Pass Through Trust	3.375%	11/1/28	2,422	2,305
5 American Airlines 2015-1 Class B Pass Through Trust	3.700%	11/1/24	1,770	1,712
5 American Airlines 2015-2 Class AA Pass Through Trust	3.600%	9/22/27	943	909
5 American Airlines 2016-1 Class A Pass Through Trust	4.100%	1/15/28	3,052	2,999
5 American Airlines 2016-1 Class AA Pass Through Trust	3.575%	1/15/28	3,233	3,129
5 American Airlines 2016-2 Class A Pass Through Trust	3.650%	6/15/28	6,027	5,811
5 American Airlines 2016-2 Class AA Pass Through Trust	3.200%	12/15/29	9,355	8,797
5 American Airlines 2016-3 Class A Pass Through Trust	3.250%	4/15/30	2,120	1,970
5 American Airlines 2016-3 Class AA Pass Through Trust	3.000%	10/15/28	5,533	5,123
5 American Airlines 2017-1 Class AA Pass Through Trust	3.650%	8/15/30	2,356	2,271
5 American Airlines 2017-1B Class B Pass Through Trust	4.950%	2/15/25	1,316	1,312
5 American Airlines 2017-2 Class AA Pass Through Trust	3.350%	10/15/29	1,946	1,837
Burlington Northern Santa Fe LLC	3.600%	9/1/20	5,800	5,824
Burlington Northern Santa Fe LLC	4.100%	6/1/21	700	717
Burlington Northern Santa Fe LLC	3.450%	9/15/21	9,225	9,298
Burlington Northern Santa Fe LLC	3.050%	3/15/22	4,990	4,981
Burlington Northern Santa Fe LLC	3.050%	9/1/22	6,391	6,341
Burlington Northern Santa Fe LLC	3.000%	3/15/23	7,506	7,413
Burlington Northern Santa Fe LLC	3.850%	9/1/23	5,301	5,410
Burlington Northern Santa Fe LLC	3.750%	4/1/24	8,267	8,449
Burlington Northern Santa Fe LLC	3.400%	9/1/24	5,590	5,568
Burlington Northern Santa Fe LLC	3.000%	4/1/25	14,785	14,425
Burlington Northern Santa Fe LLC	3.650%	9/1/25	6,263	6,301
Burlington Northern Santa Fe LLC	7.000%	12/15/25	1,131	1,351
Burlington Northern Santa Fe LLC	3.250%	6/15/27	5,445	5,340
Burlington Northern Santa Fe LLC	6.200%	8/15/36	3,300	4,022
Burlington Northern Santa Fe LLC	6.150%	5/1/37	2,777	3,419
Burlington Northern Santa Fe LLC	5.750%	5/1/40	9,010	10,542
Burlington Northern Santa Fe LLC	5.050%	3/1/41	6,535	7,131
Burlington Northern Santa Fe LLC	5.400%	6/1/41	8,340	9,458
Burlington Northern Santa Fe LLC	4.950%	9/15/41	4,350	4,758
Burlington Northern Santa Fe LLC	4.400%	3/15/42	6,956	6,998
Burlington Northern Santa Fe LLC	4.375%	9/1/42	10,426	10,463
Burlington Northern Santa Fe LLC	4.450%	3/15/43	14,035	14,247
Burlington Northern Santa Fe LLC	5.150%	9/1/43	7,525	8,319
Burlington Northern Santa Fe LLC	4.900%	4/1/44	7,481	8,070
Burlington Northern Santa Fe LLC	4.550%	9/1/44	8,977	9,266

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Burlington Northern Santa Fe LLC	4.150%	4/1/45	9,334	9,013
Burlington Northern Santa Fe LLC	4.700%	9/1/45	7,490	7,854
Burlington Northern Santa Fe LLC	3.900%	8/1/46	11,408	10,904
Burlington Northern Santa Fe LLC	4.125%	6/15/47	11,485	11,268
Burlington Northern Santa Fe LLC	4.050%	6/15/48	6,050	5,788
Burlington Northern Santa Fe LLC	4.150%	12/15/48	11,225	10,941
Canadian National Railway Co.	2.400%	2/3/20	9,600	9,544
Canadian National Railway Co.	2.850%	12/15/21	2,410	2,396
Canadian National Railway Co.	2.950%	11/21/24	1,550	1,515
Canadian National Railway Co.	2.750%	3/1/26	4,592	4,388
Canadian National Railway Co.	6.900%	7/15/28	1,610	2,008
Canadian National Railway Co.	6.250%	8/1/34	1,225	1,513
Canadian National Railway Co.	6.200%	6/1/36	3,118	3,834
Canadian National Railway Co.	6.375%	11/15/37	2,568	3,240
Canadian National Railway Co.	3.200%	8/2/46	1,100	950
Canadian National Railway Co.	3.650%	2/3/48	11,185	10,459
Canadian Pacific Railway Co.	9.450%	8/1/21	1,000	1,145
Canadian Pacific Railway Co.	4.500%	1/15/22	5,500	5,672
Canadian Pacific Railway Co.	4.450%	3/15/23	6,303	6,515
Canadian Pacific Railway Co.	2.900%	2/1/25	7,022	6,724
Canadian Pacific Railway Co.	7.125%	10/15/31	2,910	3,664
Canadian Pacific Railway Co.	5.750%	3/15/33	375	419
Canadian Pacific Railway Co.	4.800%	9/15/35	785	819
Canadian Pacific Railway Co.	5.950%	5/15/37	14,454	16,913
Canadian Pacific Railway Co.	5.750%	1/15/42	13,745	15,782
Canadian Pacific Railway Co.	4.800%	8/1/45	425	446
Canadian Pacific Railway Co.	6.125%	9/15/15	3,260	3,806
CH Robinson Worldwide Inc.	4.200%	4/15/28	2,800	2,805
5 Continental Airlines 2007-1 Class A Pass Through Trust	5.983%	10/19/23	2,574	2,699
5 Continental Airlines 2009-2 Class A Pass Through Trust	7.250%	5/10/21	2,663	2,743
5 Continental Airlines 2010-1 Class A Pass Through Trust	4.750%	7/12/22	3,505	3,548
5 Continental Airlines 2012-1 Class A Pass Through Trust	4.150%	10/11/25	2,965	2,956
5 Continental Airlines 2012-2 Class A Pass Through Trust	4.000%	4/29/26	1,009	997
CSX Corp.	3.700%	10/30/20	1,255	1,268
CSX Corp.	4.250%	6/1/21	4,365	4,486
CSX Corp.	3.700%	11/1/23	5,500	5,551
CSX Corp.	3.400%	8/1/24	3,500	3,500
CSX Corp.	3.350%	11/1/25	10,090	9,786
CSX Corp.	2.600%	11/1/26	5,750	5,197
CSX Corp.	3.250%	6/1/27	9,169	8,622
CSX Corp.	3.800%	3/1/28	9,225	9,009
CSX Corp.	6.000%	10/1/36	6,569	7,553
CSX Corp.	6.150%	5/1/37	3,747	4,445
CSX Corp.	6.220%	4/30/40	7,850	9,459
CSX Corp.	5.500%	4/15/41	8,567	9,595
CSX Corp.	4.750%	5/30/42	4,705	4,732
CSX Corp.	4.400%	3/1/43	313	302
CSX Corp.	4.100%	3/15/44	7,150	6,641
CSX Corp.	3.800%	11/1/46	4,675	4,132
CSX Corp.	4.300%	3/1/48	8,050	7,678
CSX Corp.	4.750%	11/15/48	7,225	7,305
CSX Corp.	3.950%	5/1/50	4,765	4,217
CSX Corp.	4.500%	8/1/54	275	263
CSX Corp.	4.250%	11/1/66	8,495	7,478
CSX Corp.	4.650%	3/1/68	8,550	7,774
5 Delta Air Lines 2007-1 Class A Pass Through Trust	6.821%	2/10/24	3,729	4,045
5 Delta Air Lines 2010-2 Class A Pass Through Trust	4.950%	11/23/20	390	392
5 Delta Air Lines 2012-1 Class A Pass Through Trust	4.750%	11/7/21	414	419
5 Delta Air Lines 2015-1 Class AA Pass Through Trust	3.625%	7/30/27	3,439	3,415
Delta Air Lines Inc.	2.875%	3/13/20	9,900	9,870
Delta Air Lines Inc.	2.600%	12/4/20	6,775	6,649
Delta Air Lines Inc.	3.400%	4/19/21	6,450	6,411
Delta Air Lines Inc.	3.625%	3/15/22	9,975	9,784
Delta Air Lines Inc.	3.800%	4/19/23	7,725	7,590

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Delta Air Lines Inc.	4.375%	4/19/28	6,925	6,633
FedEx Corp.	2.300%	2/1/20	4,660	4,617
FedEx Corp.	2.625%	8/1/22	5,665	5,507
FedEx Corp.	4.000%	1/15/24	6,136	6,218
FedEx Corp.	3.200%	2/1/25	6,564	6,298
FedEx Corp.	3.250%	4/1/26	7,395	7,024
FedEx Corp.	3.300%	3/15/27	5,725	5,383
FedEx Corp.	3.400%	2/15/28	7,340	6,885
FedEx Corp.	4.900%	1/15/34	502	509
FedEx Corp.	3.900%	2/1/35	8,016	7,238
FedEx Corp.	3.875%	8/1/42	1,995	1,711
FedEx Corp.	4.100%	4/15/43	4,760	4,071
FedEx Corp.	5.100%	1/15/44	5,670	5,575
FedEx Corp.	4.100%	2/1/45	1,100	959
FedEx Corp.	4.750%	11/15/45	18,260	17,482
FedEx Corp.	4.550%	4/1/46	12,925	11,654
FedEx Corp.	4.400%	1/15/47	8,075	7,216
FedEx Corp.	4.050%	2/15/48	20,660	17,194
FedEx Corp.	4.950%	10/17/48	8,150	7,889
FedEx Corp.	4.500%	2/1/65	1,124	997
JB Hunt Transport Services Inc.	3.300%	8/15/22	4,300	4,273
Kansas City Southern	3.000%	5/15/23	7,755	7,569
Kansas City Southern	4.300%	5/15/43	5,190	4,805
Kansas City Southern	4.950%	8/15/45	9,800	10,105
Kansas City Southern	4.700%	5/1/48	12,525	12,230
Kirby Corp.	4.200%	3/1/28	7,876	7,593
⁵ Latam Airlines 2015-1 Pass Through Trust A	4.200%	8/15/29	2,507	2,489
Norfolk Southern Corp.	3.250%	12/1/21	5,400	5,409
Norfolk Southern Corp.	3.000%	4/1/22	5,773	5,734
Norfolk Southern Corp.	2.903%	2/15/23	3,968	3,883
Norfolk Southern Corp.	3.850%	1/15/24	1,500	1,526
Norfolk Southern Corp.	5.590%	5/17/25	2,302	2,552
Norfolk Southern Corp.	3.650%	8/1/25	1,775	1,767
Norfolk Southern Corp.	2.900%	6/15/26	255	240
Norfolk Southern Corp.	7.800%	5/15/27	2,800	3,537
Norfolk Southern Corp.	3.150%	6/1/27	5,000	4,769
Norfolk Southern Corp.	3.800%	8/1/28	10,125	10,016
Norfolk Southern Corp.	7.050%	5/1/37	2,000	2,620
Norfolk Southern Corp.	4.837%	10/1/41	19,936	21,058
Norfolk Southern Corp.	3.950%	10/1/42	403	365
Norfolk Southern Corp.	4.450%	6/15/45	3,975	3,866
Norfolk Southern Corp.	4.650%	1/15/46	6,060	6,280
Norfolk Southern Corp.	3.942%	11/1/47	2,000	1,811
Norfolk Southern Corp.	4.150%	2/28/48	2,810	2,642
Norfolk Southern Corp.	4.050%	8/15/52	17,703	15,875
Norfolk Southern Corp.	6.000%	3/15/05	972	1,087
Norfolk Southern Corp.	5.100%	8/1/18	2,770	2,743
Norfolk Southern Railway Co.	9.750%	6/15/20	1,559	1,703
⁵ Northwest Airlines 2007-1 Class A Pass Through Trust	7.027%	5/1/21	1,921	1,970
Ryder System Inc.	2.500%	5/11/20	3,050	3,017
Ryder System Inc.	2.875%	9/1/20	3,575	3,541
Ryder System Inc.	3.500%	6/1/21	6,150	6,151
Ryder System Inc.	2.500%	9/1/22	400	383
Ryder System Inc.	3.400%	3/1/23	4,455	4,394
Ryder System Inc.	3.750%	6/9/23	13,360	13,264
Southwest Airlines Co.	2.650%	11/5/20	6,530	6,469
Southwest Airlines Co.	2.750%	11/16/22	950	922
Southwest Airlines Co.	3.000%	11/15/26	5,350	4,990
Southwest Airlines Co.	3.450%	11/16/27	3,550	3,348
⁵ Southwest Airlines Co. 2007-1 Pass Through Trust	6.150%	2/1/24	944	986
⁵ Spirit Airlines Class A Pass Through Certificates Series 2015-1	4.100%	10/1/29	1,662	1,658
Union Pacific Corp.	1.800%	2/1/20	2,832	2,798
Union Pacific Corp.	2.250%	6/19/20	12,000	11,844

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Union Pacific Corp.	4.000%	2/1/21	5,828	5,901
Union Pacific Corp.	3.200%	6/8/21	13,575	13,594
Union Pacific Corp.	4.163%	7/15/22	12,188	12,415
Union Pacific Corp.	2.750%	4/15/23	1,605	1,561
Union Pacific Corp.	3.500%	6/8/23	13,050	13,067
Union Pacific Corp.	3.646%	2/15/24	5,920	5,941
Union Pacific Corp.	3.750%	3/15/24	1,288	1,298
Union Pacific Corp.	3.250%	1/15/25	3,129	3,025
Union Pacific Corp.	3.750%	7/15/25	9,650	9,740
Union Pacific Corp.	3.250%	8/15/25	6,425	6,229
Union Pacific Corp.	2.750%	3/1/26	6,435	5,951
Union Pacific Corp.	3.950%	9/10/28	17,100	17,091
Union Pacific Corp.	3.375%	2/1/35	7,200	6,355
Union Pacific Corp.	3.600%	9/15/37	15,700	13,924
Union Pacific Corp.	4.375%	9/10/38	6,705	6,630
Union Pacific Corp.	4.250%	4/15/43	1,406	1,352
Union Pacific Corp.	4.821%	2/1/44	500	530
Union Pacific Corp.	4.150%	1/15/45	950	903
Union Pacific Corp.	4.050%	11/15/45	2,087	1,914
Union Pacific Corp.	4.050%	3/1/46	2,600	2,434
Union Pacific Corp.	3.350%	8/15/46	6,015	4,960
Union Pacific Corp.	4.500%	9/10/48	4,650	4,604
Union Pacific Corp.	3.799%	10/1/51	17,502	15,040
Union Pacific Corp.	3.875%	2/1/55	9,600	8,322
Union Pacific Corp.	4.800%	9/10/58	300	298
Union Pacific Corp.	4.375%	11/15/65	10,466	9,552
Union Pacific Corp.	4.100%	9/15/67	5,925	4,993
⁵ Union Pacific Railroad Co. 2007-3 Pass Through Trust	6.176%	1/2/31	863	945
⁵ United Airlines 2013-1 Class A Pass Through Trust	4.300%	2/15/27	2,207	2,223
⁵ United Airlines 2014-1 Class A Pass Through Trust	4.000%	10/11/27	3,388	3,354
⁵ United Airlines 2014-2 Class A Pass Through Trust	3.750%	3/3/28	1,223	1,208
⁵ United Airlines 2015-1 Class A Pass Through Trust	3.700%	6/1/24	2,940	2,933
⁵ United Airlines 2015-1 Class AA Pass Through Trust	3.450%	12/1/27	4,066	3,914
⁵ United Airlines 2016-1 Class A Pass Through Trust	3.450%	1/7/30	3,277	3,148
⁵ United Airlines 2016-1 Class AA Pass Through Trust	3.100%	7/7/28	27,910	26,680
⁵ United Airlines 2016-2 Class A Pass Through Trust	3.100%	10/7/28	2,760	2,447
⁵ United Airlines 2016-2 Class AA Pass Through Trust	2.875%	10/7/28	4,759	4,407
United Parcel Service Inc.	3.125%	1/15/21	9,349	9,385
United Parcel Service Inc.	2.050%	4/1/21	16,800	16,488
United Parcel Service Inc.	2.350%	5/16/22	4,400	4,289
United Parcel Service Inc.	2.450%	10/1/22	7,765	7,561
United Parcel Service Inc.	2.500%	4/1/23	7,559	7,343
United Parcel Service Inc.	2.800%	11/15/24	15,280	14,679
United Parcel Service Inc.	2.400%	11/15/26	5,875	5,374
United Parcel Service Inc.	3.050%	11/15/27	16,875	16,041
United Parcel Service Inc.	6.200%	1/15/38	16,821	20,850
United Parcel Service Inc.	4.875%	11/15/40	4,892	5,217
United Parcel Service Inc.	3.625%	10/1/42	3,855	3,433
United Parcel Service Inc.	3.400%	11/15/46	3,165	2,742
United Parcel Service Inc.	3.750%	11/15/47	12,775	11,511
United Parcel Service of America Inc.	8.375%	4/1/20	110	117
United Parcel Service of America Inc.	8.375%	4/1/30	1,563	2,081
⁵ US Airways 2012-1 Class A Pass Through Trust	5.900%	4/1/26	983	1,045
⁵ US Airways 2013-1 Class A Pass Through Trust	3.950%	5/15/27	593	590
⁵ US Airways 2012-2 Class A Pass Through Trust	4.625%	12/3/26	588	597
				32,308,970
Utilities (1.9%)				
Electric (1.7%)				
AEP Texas Inc.	2.400%	10/1/22	4,110	3,970
¹⁰ AEP Texas Inc.	3.950%	6/1/28	9,450	9,512
AEP Texas Inc.	3.800%	10/1/47	4,450	3,976
AEP Transmission Co. LLC	3.100%	12/1/26	2,565	2,469
AEP Transmission Co. LLC	4.000%	12/1/46	4,740	4,554

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
AEP Transmission Co. LLC	3.750%	12/1/47	6,400	5,810
AEP Transmission Co. LLC	4.250%	9/15/48	3,575	3,611
Alabama Power Co.	2.450%	3/30/22	7,800	7,570
Alabama Power Co.	3.550%	12/1/23	3,000	3,033
Alabama Power Co.	6.125%	5/15/38	275	338
Alabama Power Co.	6.000%	3/1/39	455	547
Alabama Power Co.	3.850%	12/1/42	2,295	2,145
Alabama Power Co.	4.150%	8/15/44	4,350	4,242
Alabama Power Co.	3.750%	3/1/45	3,970	3,628
Alabama Power Co.	4.300%	1/2/46	14,654	14,722
Alabama Power Co.	3.700%	12/1/47	6,200	5,683
Alabama Power Co.	4.300%	7/15/48	6,375	6,417
Ameren Corp.	2.700%	11/15/20	10,325	10,168
Ameren Corp.	3.650%	2/15/26	4,140	4,024
Ameren Illinois Co.	2.700%	9/1/22	12,011	11,765
Ameren Illinois Co.	3.250%	3/1/25	1,335	1,313
Ameren Illinois Co.	3.800%	5/15/28	5,020	5,109
Ameren Illinois Co.	4.150%	3/15/46	2,375	2,367
Ameren Illinois Co.	3.700%	12/1/47	6,400	5,927
Ameren Illinois Co.	4.500%	3/15/49	4,700	4,981
American Electric Power Co. Inc.	2.150%	11/13/20	3,600	3,523
American Electric Power Co. Inc.	3.650%	12/1/21	4,325	4,350
American Electric Power Co. Inc.	2.950%	12/15/22	5,431	5,314
American Electric Power Co. Inc.	4.300%	12/1/28	5,250	5,384
Appalachian Power Co.	4.600%	3/30/21	5,822	5,959
Appalachian Power Co.	3.400%	6/1/25	2,850	2,783
Appalachian Power Co.	3.300%	6/1/27	3,825	3,649
Appalachian Power Co.	7.000%	4/1/38	585	740
Appalachian Power Co.	4.450%	6/1/45	6,025	5,950
Arizona Public Service Co.	3.150%	5/15/25	3,750	3,639
Arizona Public Service Co.	4.500%	4/1/42	8,888	9,093
Arizona Public Service Co.	4.350%	11/15/45	1,150	1,170
Arizona Public Service Co.	3.750%	5/15/46	10,550	9,652
Avangrid Inc.	3.150%	12/1/24	7,245	6,991
Avista Corp.	4.350%	6/1/48	4,195	4,307
Baltimore Gas & Electric Co.	3.500%	11/15/21	1,938	1,948
Baltimore Gas & Electric Co.	3.350%	7/1/23	6,790	6,768
Baltimore Gas & Electric Co.	2.400%	8/15/26	3,725	3,414
Baltimore Gas & Electric Co.	6.350%	10/1/36	683	832
Baltimore Gas & Electric Co.	3.500%	8/15/46	7,400	6,546
Baltimore Gas & Electric Co.	3.750%	8/15/47	3,400	3,135
Baltimore Gas & Electric Co.	4.250%	9/15/48	3,300	3,250
Berkshire Hathaway Energy Co.	2.400%	2/1/20	5,603	5,565
Berkshire Hathaway Energy Co.	2.375%	1/15/21	4,900	4,811
Berkshire Hathaway Energy Co.	2.800%	1/15/23	5,575	5,442
Berkshire Hathaway Energy Co.	3.750%	11/15/23	8,169	8,304
Berkshire Hathaway Energy Co.	3.500%	2/1/25	7,025	6,966
Berkshire Hathaway Energy Co.	3.250%	4/15/28	3,925	3,732
Berkshire Hathaway Energy Co.	6.125%	4/1/36	11,476	13,725
Berkshire Hathaway Energy Co.	5.950%	5/15/37	8,325	9,787
Berkshire Hathaway Energy Co.	6.500%	9/15/37	4,969	6,136
Berkshire Hathaway Energy Co.	5.150%	11/15/43	8,497	9,059
Berkshire Hathaway Energy Co.	4.500%	2/1/45	10,025	9,962
Berkshire Hathaway Energy Co.	3.800%	7/15/48	5,530	4,942
¹⁰ Berkshire Hathaway Energy Co.	4.450%	1/15/49	13,275	13,164
Black Hills Corp.	4.250%	11/30/23	4,000	4,053
Black Hills Corp.	3.950%	1/15/26	2,700	2,692
Black Hills Corp.	3.150%	1/15/27	4,650	4,303
Black Hills Corp.	4.350%	5/1/33	4,725	4,757
Black Hills Corp.	4.200%	9/15/46	3,780	3,561
CenterPoint Energy Houston Electric LLC	1.850%	6/1/21	2,575	2,497
CenterPoint Energy Houston Electric LLC	2.250%	8/1/22	5,300	5,112
CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	1,100	1,016
CenterPoint Energy Houston Electric LLC	3.000%	2/1/27	650	621

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
CenterPoint Energy Houston Electric LLC	6.950%	3/15/33	100	130
CenterPoint Energy Houston Electric LLC	3.550%	8/1/42	10,672	9,789
CenterPoint Energy Houston Electric LLC	4.500%	4/1/44	1,275	1,350
CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	5,600	5,466
CenterPoint Energy Inc.	3.600%	11/1/21	3,000	2,996
CenterPoint Energy Inc.	2.500%	9/1/22	6,675	6,388
CenterPoint Energy Inc.	3.850%	2/1/24	4,325	4,323
CenterPoint Energy Inc.	4.250%	11/1/28	4,575	4,613
Cleco Corporate Holdings LLC	3.743%	5/1/26	6,126	5,851
Cleco Corporate Holdings LLC	4.973%	5/1/46	4,000	3,817
Cleveland Electric Illuminating Co.	5.500%	8/15/24	5,515	5,986
Cleveland Electric Illuminating Co.	5.950%	12/15/36	5,960	6,701
CMS Energy Corp.	5.050%	3/15/22	1,280	1,336
CMS Energy Corp.	3.000%	5/15/26	6,275	5,883
CMS Energy Corp.	3.450%	8/15/27	1,675	1,598
CMS Energy Corp.	4.875%	3/1/44	3,910	4,098
Commonwealth Edison Co.	4.000%	8/1/20	3,831	3,885
Commonwealth Edison Co.	3.400%	9/1/21	4,000	4,019
Commonwealth Edison Co.	2.550%	6/15/26	9,300	8,704
Commonwealth Edison Co.	2.950%	8/15/27	3,700	3,508
Commonwealth Edison Co.	5.900%	3/15/36	3,044	3,607
Commonwealth Edison Co.	6.450%	1/15/38	8,098	10,307
Commonwealth Edison Co.	3.800%	10/1/42	2,364	2,246
Commonwealth Edison Co.	4.600%	8/15/43	3,990	4,195
Commonwealth Edison Co.	4.700%	1/15/44	5,227	5,587
Commonwealth Edison Co.	3.700%	3/1/45	8,850	8,243
Commonwealth Edison Co.	4.350%	11/15/45	5,225	5,299
Commonwealth Edison Co.	3.650%	6/15/46	11,575	10,507
Commonwealth Edison Co.	3.750%	8/15/47	5,950	5,441
Commonwealth Edison Co.	4.000%	3/1/48	9,790	9,477
Connecticut Light & Power Co.	2.500%	1/15/23	7,490	7,274
Connecticut Light & Power Co.	3.200%	3/15/27	3,075	2,985
Connecticut Light & Power Co.	4.300%	4/15/44	5,350	5,482
Connecticut Light & Power Co.	4.150%	6/1/45	500	500
Connecticut Light & Power Co.	4.000%	4/1/48	5,270	5,171
Consolidated Edison Co. of New York Inc.	4.450%	6/15/20	2,250	2,291
Consolidated Edison Co. of New York Inc.	3.125%	11/15/27	175	168
Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	6,475	7,111
Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	4,644	5,419
Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	2,845	3,425
Consolidated Edison Co. of New York Inc.	6.300%	8/15/37	500	612
Consolidated Edison Co. of New York Inc.	6.750%	4/1/38	1,430	1,832
Consolidated Edison Co. of New York Inc.	5.500%	12/1/39	4,617	5,258
Consolidated Edison Co. of New York Inc.	5.700%	6/15/40	6,650	7,770
Consolidated Edison Co. of New York Inc.	3.950%	3/1/43	2,545	2,379
Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	20,690	20,748
Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	9,550	9,668
Consolidated Edison Co. of New York Inc.	3.850%	6/15/46	8,770	8,031
Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	7,600	7,072
Consolidated Edison Co. of New York Inc.	4.625%	12/1/54	4,877	4,714
Consolidated Edison Co. of New York Inc.	4.300%	12/1/56	3,255	3,036
Consolidated Edison Co. of New York Inc.	4.000%	11/15/57	3,625	3,220
Consolidated Edison Co. of New York Inc.	4.500%	5/15/58	7,735	7,525
Consolidated Edison Inc.	2.000%	3/15/20	4,600	4,529
Consolidated Edison Inc.	2.000%	5/15/21	5,000	4,851
Constellation Energy Group Inc.	5.150%	12/1/20	8,653	8,836
Consumers Energy Co.	2.850%	5/15/22	10,725	10,597
Consumers Energy Co.	3.375%	8/15/23	5,010	5,031
Consumers Energy Co.	3.800%	11/15/28	6,900	7,045
Consumers Energy Co.	3.950%	5/15/43	4,343	4,197
Consumers Energy Co.	3.250%	8/15/46	4,900	4,259
Consumers Energy Co.	3.950%	7/15/47	3,975	3,901
Consumers Energy Co.	4.050%	5/15/48	6,000	5,948
Consumers Energy Co.	4.350%	4/15/49	5,320	5,492

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Delmarva Power & Light Co.	3.500%	11/15/23	3,525	3,541
Delmarva Power & Light Co.	4.150%	5/15/45	7,400	7,294
Dominion Energy Inc.	2.579%	7/1/20	7,850	7,730
Dominion Energy Inc.	2.750%	1/15/22	5,075	4,918
Dominion Energy Inc.	2.750%	9/15/22	50	48
Dominion Energy Inc.	3.900%	10/1/25	8,915	8,844
Dominion Energy Inc.	2.850%	8/15/26	3,154	2,907
Dominion Energy Inc.	4.250%	6/1/28	1,095	1,105
Dominion Energy Inc.	6.300%	3/15/33	6,200	7,364
Dominion Energy Inc.	5.250%	8/1/33	964	1,035
Dominion Energy Inc.	5.950%	6/15/35	9,169	10,235
Dominion Energy Inc.	7.000%	6/15/38	4,452	5,570
Dominion Energy Inc.	4.900%	8/1/41	7,310	7,460
Dominion Energy Inc.	4.050%	9/15/42	8,281	7,526
Dominion Energy Inc.	4.700%	12/1/44	3,226	3,221
5 Dominion Energy Inc.	5.750%	10/1/54	4,381	4,356
DTE Electric Co.	3.450%	10/1/20	2,865	2,875
DTE Electric Co.	3.650%	3/15/24	8,150	8,259
DTE Electric Co.	3.375%	3/1/25	6,750	6,679
DTE Electric Co.	4.000%	4/1/43	6,125	5,984
DTE Electric Co.	3.700%	3/15/45	5,374	4,989
DTE Electric Co.	3.700%	6/1/46	2,225	2,082
DTE Electric Co.	3.750%	8/15/47	6,025	5,642
DTE Electric Co.	4.050%	5/15/48	3,000	2,994
DTE Energy Co.	3.700%	8/1/23	6,200	6,151
DTE Energy Co.	3.500%	6/1/24	6,456	6,335
DTE Energy Co.	2.850%	10/1/26	24,700	22,659
DTE Energy Co.	3.800%	3/15/27	5,125	5,013
DTE Energy Co.	6.375%	4/15/33	4,945	5,847
Duke Energy Carolinas LLC	4.300%	6/15/20	6,800	6,924
Duke Energy Carolinas LLC	3.900%	6/15/21	1,095	1,115
Duke Energy Carolinas LLC	3.350%	5/15/22	1,800	1,813
Duke Energy Carolinas LLC	2.500%	3/15/23	7,800	7,546
Duke Energy Carolinas LLC	3.050%	3/15/23	9,125	9,023
Duke Energy Carolinas LLC	2.950%	12/1/26	5,115	4,913
Duke Energy Carolinas LLC	3.950%	11/15/28	7,000	7,163
Duke Energy Carolinas LLC	6.000%	12/1/28	5,170	6,052
Duke Energy Carolinas LLC	6.450%	10/15/32	1,825	2,261
Duke Energy Carolinas LLC	6.100%	6/1/37	10,676	12,948
Duke Energy Carolinas LLC	6.000%	1/15/38	5,670	6,922
Duke Energy Carolinas LLC	6.050%	4/15/38	4,311	5,254
Duke Energy Carolinas LLC	5.300%	2/15/40	7,605	8,652
Duke Energy Carolinas LLC	4.250%	12/15/41	5,690	5,689
Duke Energy Carolinas LLC	4.000%	9/30/42	6,964	6,714
Duke Energy Carolinas LLC	3.750%	6/1/45	5,550	5,086
Duke Energy Carolinas LLC	3.875%	3/15/46	10,000	9,336
Duke Energy Carolinas LLC	3.700%	12/1/47	6,075	5,607
Duke Energy Carolinas LLC	3.950%	3/15/48	1,300	1,247
Duke Energy Corp.	1.800%	9/1/21	280	268
Duke Energy Corp.	3.550%	9/15/21	7,139	7,150
Duke Energy Corp.	2.400%	8/15/22	10,855	10,414
Duke Energy Corp.	3.050%	8/15/22	13,015	12,758
Duke Energy Corp.	2.650%	9/1/26	10,209	9,297
Duke Energy Corp.	3.150%	8/15/27	19,279	18,032
Duke Energy Corp.	4.800%	12/15/45	6,425	6,512
Duke Energy Corp.	3.750%	9/1/46	17,622	15,288
Duke Energy Florida LLC	3.100%	8/15/21	970	969
Duke Energy Florida LLC	3.200%	1/15/27	2,300	2,232
Duke Energy Florida LLC	3.800%	7/15/28	5,575	5,621
Duke Energy Florida LLC	6.350%	9/15/37	9,075	11,260
Duke Energy Florida LLC	6.400%	6/15/38	8,471	10,824
Duke Energy Florida LLC	5.650%	4/1/40	250	292
Duke Energy Florida LLC	3.400%	10/1/46	6,985	6,063
Duke Energy Florida LLC	4.200%	7/15/48	3,500	3,488

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
⁵ Duke Energy Florida Project Finance LLC	1.196%	3/1/22	1,077	1,068
⁵ Duke Energy Florida Project Finance LLC	1.731%	9/1/22	2,950	2,850
⁵ Duke Energy Florida Project Finance LLC	2.538%	9/1/29	4,000	3,705
⁵ Duke Energy Florida Project Finance LLC	2.858%	3/1/33	2,150	1,977
⁵ Duke Energy Florida Project Finance LLC	3.112%	9/1/36	3,800	3,325
Duke Energy Indiana LLC	3.750%	7/15/20	774	781
Duke Energy Indiana LLC	6.120%	10/15/35	5,398	6,666
Duke Energy Indiana LLC	6.350%	8/15/38	8,504	10,731
Duke Energy Indiana LLC	6.450%	4/1/39	400	504
Duke Energy Indiana LLC	4.900%	7/15/43	1,700	1,851
Duke Energy Indiana LLC	3.750%	5/15/46	18,845	17,355
Duke Energy Ohio Inc.	3.700%	6/15/46	4,950	4,579
Duke Energy Progress LLC	3.000%	9/15/21	7,817	7,807
Duke Energy Progress LLC	2.800%	5/15/22	3,095	3,046
Duke Energy Progress LLC	3.375%	9/1/23	1,900	1,894
Duke Energy Progress LLC	3.250%	8/15/25	5,300	5,193
Duke Energy Progress LLC	3.700%	9/1/28	6,675	6,693
Duke Energy Progress LLC	6.300%	4/1/38	6,869	8,550
Duke Energy Progress LLC	4.100%	5/15/42	196	191
Duke Energy Progress LLC	4.100%	3/15/43	1,300	1,282
Duke Energy Progress LLC	4.375%	3/30/44	6,875	7,027
Duke Energy Progress LLC	4.150%	12/1/44	6,484	6,322
Duke Energy Progress LLC	4.200%	8/15/45	3,577	3,554
Duke Energy Progress LLC	3.700%	10/15/46	4,825	4,438
Duke Energy Progress LLC	3.600%	9/15/47	5,700	5,028
Edison International	2.125%	4/15/20	5,025	4,891
Edison International	2.400%	9/15/22	2,575	2,411
Edison International	2.950%	3/15/23	950	894
Edison International	4.125%	3/15/28	5,995	5,677
El Paso Electric Co.	6.000%	5/15/35	2,375	2,701
El Paso Electric Co.	5.000%	12/1/44	4,200	4,380
Emera US Finance LP	2.700%	6/15/21	8,020	7,799
Emera US Finance LP	3.550%	6/15/26	8,283	7,806
Emera US Finance LP	4.750%	6/15/46	9,769	9,377
Enel Americas SA	4.000%	10/25/26	3,250	3,045
Enel Chile SA	4.875%	6/12/28	9,970	9,932
Entergy Arkansas Inc.	3.750%	2/15/21	7,675	7,747
Entergy Arkansas Inc.	3.500%	4/1/26	5,903	5,811
Entergy Corp.	4.000%	7/15/22	7,011	7,034
Entergy Corp.	2.950%	9/1/26	8,125	7,497
Entergy Gulf States Louisiana LLC	5.590%	10/1/24	3,300	3,644
Entergy Louisiana LLC	4.050%	9/1/23	6,475	6,650
Entergy Louisiana LLC	5.400%	11/1/24	3,325	3,650
Entergy Louisiana LLC	2.400%	10/1/26	5,347	4,901
Entergy Louisiana LLC	3.120%	9/1/27	5,600	5,323
Entergy Louisiana LLC	3.250%	4/1/28	4,625	4,458
Entergy Louisiana LLC	3.050%	6/1/31	16,184	14,535
Entergy Louisiana LLC	4.000%	3/15/33	12,250	12,242
Entergy Louisiana LLC	4.950%	1/15/45	9,800	10,038
Entergy Louisiana LLC	4.200%	9/1/48	5,520	5,491
Entergy Mississippi Inc.	2.850%	6/1/28	10,959	10,137
Eversource Energy	2.500%	3/15/21	6,650	6,521
Eversource Energy	2.750%	3/15/22	4,425	4,329
Eversource Energy	3.800%	12/1/23	4,500	4,549
Eversource Energy	2.900%	10/1/24	3,825	3,665
Eversource Energy	3.150%	1/15/25	5,547	5,335
Eversource Energy	3.300%	1/15/28	6,700	6,453
Eversource Energy	4.250%	4/1/29	8,500	8,566
Exelon Corp.	2.850%	6/15/20	4,088	4,046
Exelon Corp.	2.450%	4/15/21	3,025	2,910
Exelon Corp.	3.497%	6/1/22	50	49
Exelon Corp.	3.950%	6/15/25	20,625	20,363
Exelon Corp.	3.400%	4/15/26	10,400	9,866
Exelon Corp.	4.950%	6/15/35	7,200	7,272

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Exelon Corp.	5.625%	6/15/35	5,875	6,386
Exelon Corp.	5.100%	6/15/45	4,337	4,471
Exelon Corp.	4.450%	4/15/46	10,728	10,237
Exelon Generation Co. LLC	4.000%	10/1/20	8,183	8,202
Exelon Generation Co. LLC	3.400%	3/15/22	13,185	12,977
Exelon Generation Co. LLC	4.250%	6/15/22	5,550	5,609
Exelon Generation Co. LLC	6.250%	10/1/39	9,484	9,969
Exelon Generation Co. LLC	5.750%	10/1/41	3,313	3,380
Exelon Generation Co. LLC	5.600%	6/15/42	10,453	10,146
FirstEnergy Corp.	2.850%	7/15/22	7,300	7,094
FirstEnergy Corp.	4.250%	3/15/23	5,034	5,117
FirstEnergy Corp.	3.900%	7/15/27	15,557	15,066
FirstEnergy Corp.	7.375%	11/15/31	15,580	19,593
FirstEnergy Corp.	4.850%	7/15/47	11,733	11,786
Florida Power & Light Co.	2.750%	6/1/23	7,225	7,072
Florida Power & Light Co.	3.250%	6/1/24	8,675	8,642
Florida Power & Light Co.	3.125%	12/1/25	12,275	12,071
Florida Power & Light Co.	5.625%	4/1/34	3,000	3,499
Florida Power & Light Co.	4.950%	6/1/35	645	714
Florida Power & Light Co.	5.650%	2/1/37	3,396	4,020
Florida Power & Light Co.	5.950%	2/1/38	8,135	10,075
Florida Power & Light Co.	5.250%	2/1/41	500	581
Florida Power & Light Co.	4.125%	2/1/42	16,098	16,275
Florida Power & Light Co.	4.050%	6/1/42	6,140	6,130
Florida Power & Light Co.	3.800%	12/15/42	5,095	4,863
Florida Power & Light Co.	4.050%	10/1/44	4,300	4,286
Florida Power & Light Co.	3.700%	12/1/47	7,325	6,878
Florida Power & Light Co.	3.950%	3/1/48	10,725	10,504
Florida Power & Light Co.	4.125%	6/1/48	6,272	6,330
Fortis Inc.	2.100%	10/4/21	6,190	5,936
Fortis Inc.	3.055%	10/4/26	31,226	28,518
Georgia Power Co.	2.000%	3/30/20	4,221	4,124
Georgia Power Co.	2.000%	9/8/20	19,150	18,691
Georgia Power Co.	2.400%	4/1/21	7,550	7,396
Georgia Power Co.	2.850%	5/15/22	8,375	8,139
Georgia Power Co.	3.250%	4/1/26	5,400	5,061
Georgia Power Co.	3.250%	3/30/27	5,250	4,844
Georgia Power Co.	4.750%	9/1/40	7,792	7,605
Georgia Power Co.	4.300%	3/15/42	18,642	17,172
Georgia Power Co.	4.300%	3/15/43	4,455	4,072
Great Plains Energy Inc.	4.850%	6/1/21	1,853	1,887
Gulf Power Co.	3.300%	5/30/27	3,400	3,325
Iberdrola International BV	6.750%	7/15/36	3,450	4,100
Indiana Michigan Power Co.	3.850%	5/15/28	8,920	8,920
Indiana Michigan Power Co.	6.050%	3/15/37	7,350	8,653
Indiana Michigan Power Co.	4.550%	3/15/46	1,405	1,436
Indiana Michigan Power Co.	3.750%	7/1/47	8,605	7,804
Indiana Michigan Power Co.	4.250%	8/15/48	5,325	5,351
Interstate Power & Light Co.	3.250%	12/1/24	9,100	8,805
Interstate Power & Light Co.	4.100%	9/26/28	5,550	5,650
Interstate Power & Light Co.	6.250%	7/15/39	3,014	3,819
Interstate Power & Light Co.	3.700%	9/15/46	2,650	2,414
ITC Holdings Corp.	2.700%	11/15/22	5,275	5,076
ITC Holdings Corp.	3.650%	6/15/24	3,045	3,029
ITC Holdings Corp.	3.250%	6/30/26	4,230	3,936
ITC Holdings Corp.	3.350%	11/15/27	6,643	6,373
ITC Holdings Corp.	5.300%	7/1/43	12,215	13,348
⁵ John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	2,460	2,632
Kansas City Power & Light Co.	3.150%	3/15/23	2,500	2,453
Kansas City Power & Light Co.	6.050%	11/15/35	1,440	1,742
Kansas City Power & Light Co.	5.300%	10/1/41	6,920	7,723
Kansas City Power & Light Co.	4.200%	6/15/47	3,350	3,284
Kansas City Power & Light Co.	4.200%	3/15/48	5,225	5,078
Kentucky Utilities Co.	3.250%	11/1/20	3,575	3,579

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Kentucky Utilities Co.	5.125%	11/1/40	3,034	3,432
LG&E & KU Energy LLC	3.750%	11/15/20	23,786	23,879
Louisville Gas & Electric Co.	3.300%	10/1/25	3,250	3,193
MidAmerican Energy Co.	3.500%	10/15/24	8,928	9,064
MidAmerican Energy Co.	3.100%	5/1/27	3,875	3,784
MidAmerican Energy Co.	6.750%	12/30/31	9,264	11,928
MidAmerican Energy Co.	5.750%	11/1/35	1,900	2,268
MidAmerican Energy Co.	5.800%	10/15/36	2,980	3,581
MidAmerican Energy Co.	4.800%	9/15/43	2,654	2,910
MidAmerican Energy Co.	4.250%	5/1/46	1,285	1,299
MidAmerican Energy Co.	3.950%	8/1/47	3,400	3,342
MidAmerican Energy Co.	3.650%	8/1/48	5,680	5,189
Mississippi Power Co.	3.950%	3/30/28	1,750	1,717
Mississippi Power Co.	4.250%	3/15/42	7,775	7,220
National Rural Utilities Cooperative Finance Corp.	2.000%	1/27/20	3,555	3,528
National Rural Utilities Cooperative Finance Corp.	2.350%	6/15/20	6,900	6,850
National Rural Utilities Cooperative Finance Corp.	2.300%	11/1/20	5,425	5,361
National Rural Utilities Cooperative Finance Corp.	2.900%	3/15/21	3,300	3,279
National Rural Utilities Cooperative Finance Corp.	3.050%	2/15/22	2,217	2,203
National Rural Utilities Cooperative Finance Corp.	2.400%	4/25/22	6,125	5,974
National Rural Utilities Cooperative Finance Corp.	2.700%	2/15/23	12,435	12,165
National Rural Utilities Cooperative Finance Corp.	3.400%	11/15/23	4,280	4,351
National Rural Utilities Cooperative Finance Corp.	2.950%	2/7/24	11,600	11,408
National Rural Utilities Cooperative Finance Corp.	2.850%	1/27/25	7,320	7,071
National Rural Utilities Cooperative Finance Corp.	3.250%	11/1/25	995	981
National Rural Utilities Cooperative Finance Corp.	3.050%	4/25/27	4,000	3,838
National Rural Utilities Cooperative Finance Corp.	3.900%	11/1/28	5,225	5,342
National Rural Utilities Cooperative Finance Corp.	4.023%	11/1/32	11,712	12,136
5 National Rural Utilities Cooperative Finance Corp.	4.750%	4/30/43	2,566	2,422
5 National Rural Utilities Cooperative Finance Corp.	5.250%	4/20/46	5,115	5,010
National Rural Utilities Cooperative Finance Corp.	4.400%	11/1/48	3,900	4,093
Nevada Power Co.	2.750%	4/15/20	6,800	6,779
Nevada Power Co.	6.650%	4/1/36	5,650	7,352
Nevada Power Co.	6.750%	7/1/37	7,597	9,874
NextEra Energy Capital Holdings Inc.	2.800%	1/15/23	6,005	5,824
NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	14,525	13,881
5 NextEra Energy Capital Holdings Inc.	4.800%	12/1/77	8,000	6,670
Northern States Power Co.	2.200%	8/15/20	2,700	2,662
Northern States Power Co.	6.250%	6/1/36	3,670	4,650
Northern States Power Co.	6.200%	7/1/37	4,593	5,814
Northern States Power Co.	5.350%	11/1/39	8,096	9,403
Northern States Power Co.	3.400%	8/15/42	4,083	3,751
Northern States Power Co.	4.000%	8/15/45	2,850	2,804
NorthWestern Corp.	4.176%	11/15/44	4,125	4,154
NSTAR Electric Co.	2.375%	10/15/22	8,475	8,187
NSTAR Electric Co.	3.200%	5/15/27	7,550	7,298
NSTAR Electric Co.	5.500%	3/15/40	4,996	5,793
NV Energy Inc.	6.250%	11/15/20	12,460	13,064
Oglethorpe Power Corp.	5.950%	11/1/39	1,450	1,623
Oglethorpe Power Corp.	5.375%	11/1/40	8,050	9,069
Oglethorpe Power Corp.	5.250%	9/1/50	518	539
Ohio Edison Co.	6.875%	7/15/36	1,870	2,326
Ohio Power Co.	5.375%	10/1/21	4,516	4,776
Ohio Power Co.	4.150%	4/1/48	4,250	4,178
Oklahoma Gas & Electric Co.	3.800%	8/15/28	4,225	4,230
Oklahoma Gas & Electric Co.	4.150%	4/1/47	2,975	2,869
Oklahoma Gas & Electric Co.	3.850%	8/15/47	3,750	3,444
Oncor Electric Delivery Co. LLC	4.100%	6/1/22	350	357
Oncor Electric Delivery Co. LLC	2.950%	4/1/25	6,200	6,035
10 Oncor Electric Delivery Co. LLC	5.750%	3/15/29	1,500	1,750
Oncor Electric Delivery Co. LLC	7.000%	5/1/32	4,690	6,038
Oncor Electric Delivery Co. LLC	7.250%	1/15/33	2,930	3,887
Oncor Electric Delivery Co. LLC	7.500%	9/1/38	1,721	2,409
Oncor Electric Delivery Co. LLC	5.250%	9/30/40	5,700	6,502

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Oncor Electric Delivery Co. LLC	4.550%	12/1/41	4,494	4,716
Oncor Electric Delivery Co. LLC	5.300%	6/1/42	4,975	5,785
Oncor Electric Delivery Co. LLC	3.750%	4/1/45	9,099	8,560
Oncor Electric Delivery Co. LLC	3.800%	9/30/47	3,865	3,670
Pacific Gas & Electric Co.	3.500%	10/1/20	21,261	20,304
Pacific Gas & Electric Co.	4.250%	5/15/21	10,266	9,727
Pacific Gas & Electric Co.	3.250%	6/15/23	7,505	6,651
¹⁰ Pacific Gas & Electric Co.	4.250%	8/1/23	5,075	4,637
Pacific Gas & Electric Co.	3.850%	11/15/23	1,475	1,331
Pacific Gas & Electric Co.	3.750%	2/15/24	4,975	4,409
Pacific Gas & Electric Co.	3.400%	8/15/24	5,771	4,985
Pacific Gas & Electric Co.	3.500%	6/15/25	7,200	6,165
Pacific Gas & Electric Co.	2.950%	3/1/26	2,050	1,676
Pacific Gas & Electric Co.	3.300%	3/15/27	2,850	2,266
Pacific Gas & Electric Co.	3.300%	12/1/27	13,750	11,241
Pacific Gas & Electric Co.	6.050%	3/1/34	31,525	29,200
Pacific Gas & Electric Co.	5.800%	3/1/37	11,273	10,428
Pacific Gas & Electric Co.	6.350%	2/15/38	1,625	1,532
Pacific Gas & Electric Co.	6.250%	3/1/39	6,305	5,879
Pacific Gas & Electric Co.	4.450%	4/15/42	12,294	9,820
Pacific Gas & Electric Co.	4.600%	6/15/43	14,575	11,678
Pacific Gas & Electric Co.	5.125%	11/15/43	105	91
Pacific Gas & Electric Co.	4.750%	2/15/44	6,730	5,552
Pacific Gas & Electric Co.	4.300%	3/15/45	6,442	4,993
Pacific Gas & Electric Co.	4.250%	3/15/46	8,870	6,874
Pacific Gas & Electric Co.	4.000%	12/1/46	6,850	5,172
Pacific Gas & Electric Co.	3.950%	12/1/47	3,975	3,016
PacifiCorp	2.950%	2/1/22	9,975	9,891
PacifiCorp	2.950%	6/1/23	2,215	2,183
PacifiCorp	3.600%	4/1/24	6,714	6,772
PacifiCorp	7.700%	11/15/31	1,199	1,626
PacifiCorp	5.250%	6/15/35	1,510	1,681
PacifiCorp	6.100%	8/1/36	4,348	5,246
PacifiCorp	5.750%	4/1/37	3,201	3,788
PacifiCorp	6.250%	10/15/37	8,581	10,836
PacifiCorp	6.350%	7/15/38	3,350	4,251
PacifiCorp	6.000%	1/15/39	4,021	4,914
PacifiCorp	4.100%	2/1/42	4,805	4,664
PacifiCorp	4.125%	1/15/49	9,810	9,684
PECO Energy Co.	2.375%	9/15/22	2,900	2,815
PECO Energy Co.	3.150%	10/15/25	350	342
PECO Energy Co.	3.900%	3/1/48	3,600	3,460
Pinnacle West Capital Corp.	2.250%	11/30/20	3,400	3,327
PNM Resources Inc.	3.250%	3/9/21	3,000	2,972
Potomac Electric Power Co.	3.600%	3/15/24	1,960	1,977
Potomac Electric Power Co.	6.500%	11/15/37	7,532	9,544
Potomac Electric Power Co.	4.150%	3/15/43	4,675	4,618
PPL Capital Funding Inc.	4.200%	6/15/22	2,365	2,387
PPL Capital Funding Inc.	3.500%	12/1/22	1,745	1,721
PPL Capital Funding Inc.	3.400%	6/1/23	3,870	3,783
PPL Capital Funding Inc.	3.950%	3/15/24	815	810
PPL Capital Funding Inc.	3.100%	5/15/26	7,626	7,152
PPL Capital Funding Inc.	4.700%	6/1/43	4,310	4,229
PPL Capital Funding Inc.	5.000%	3/15/44	12,106	12,172
PPL Capital Funding Inc.	4.000%	9/15/47	4,575	4,079
PPL Electric Utilities Corp.	3.000%	9/15/21	3,300	3,292
PPL Electric Utilities Corp.	6.250%	5/15/39	5,467	6,851
PPL Electric Utilities Corp.	4.125%	6/15/44	2,700	2,689
PPL Electric Utilities Corp.	4.150%	10/1/45	4,280	4,272
PPL Electric Utilities Corp.	3.950%	6/1/47	4,775	4,616
PPL Electric Utilities Corp.	4.150%	6/15/48	3,325	3,330
Progress Energy Inc.	4.400%	1/15/21	6,347	6,462
Progress Energy Inc.	3.150%	4/1/22	17,265	16,983
Progress Energy Inc.	7.750%	3/1/31	2,960	3,904

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Progress Energy Inc.	7.000%	10/30/31	3,025	3,849
Progress Energy Inc.	6.000%	12/1/39	7,674	9,187
PSEG Power LLC	5.125%	4/15/20	1,286	1,309
PSEG Power LLC	3.000%	6/15/21	3,960	3,885
PSEG Power LLC	3.850%	6/1/23	7,775	7,757
PSEG Power LLC	8.625%	4/15/31	1,188	1,543
Public Service Co. of Colorado	3.200%	11/15/20	4,175	4,179
Public Service Co. of Colorado	2.250%	9/15/22	5,600	5,395
Public Service Co. of Colorado	3.700%	6/15/28	4,250	4,309
Public Service Co. of Colorado	3.600%	9/15/42	10,475	9,669
Public Service Co. of Colorado	4.300%	3/15/44	295	299
Public Service Co. of Colorado	4.100%	6/15/48	4,175	4,111
Public Service Co. of New Hampshire	3.500%	11/1/23	2,054	2,066
Public Service Electric & Gas Co.	1.900%	3/15/21	3,100	3,021
Public Service Electric & Gas Co.	2.375%	5/15/23	3,225	3,116
Public Service Electric & Gas Co.	3.000%	5/15/25	4,410	4,276
Public Service Electric & Gas Co.	2.250%	9/15/26	575	525
Public Service Electric & Gas Co.	3.000%	5/15/27	4,800	4,598
Public Service Electric & Gas Co.	5.800%	5/1/37	1,766	2,109
Public Service Electric & Gas Co.	3.950%	5/1/42	14,730	14,333
Public Service Electric & Gas Co.	3.650%	9/1/42	800	749
Public Service Electric & Gas Co.	3.800%	3/1/46	16,480	15,698
Public Service Electric & Gas Co.	3.600%	12/1/47	3,750	3,457
Public Service Enterprise Group Inc.	2.650%	11/15/22	7,160	6,899
Puget Energy Inc.	6.500%	12/15/20	15,900	16,693
Puget Energy Inc.	6.000%	9/1/21	5,494	5,817
Puget Energy Inc.	5.625%	7/15/22	2,050	2,166
Puget Energy Inc.	3.650%	5/15/25	7,480	7,254
Puget Sound Energy Inc.	6.274%	3/15/37	3,475	4,416
Puget Sound Energy Inc.	5.757%	10/1/39	6,650	7,939
Puget Sound Energy Inc.	5.795%	3/15/40	1,774	2,115
Puget Sound Energy Inc.	5.638%	4/15/41	3,068	3,623
Puget Sound Energy Inc.	4.300%	5/20/45	8,125	8,136
Puget Sound Energy Inc.	4.223%	6/15/48	6,220	6,129
San Diego Gas & Electric Co.	3.000%	8/15/21	2,925	2,917
San Diego Gas & Electric Co.	3.600%	9/1/23	3,835	3,850
San Diego Gas & Electric Co.	2.500%	5/15/26	75	69
San Diego Gas & Electric Co.	6.000%	6/1/39	1,929	2,321
San Diego Gas & Electric Co.	4.500%	8/15/40	5,570	5,725
San Diego Gas & Electric Co.	3.750%	6/1/47	4,350	3,972
San Diego Gas & Electric Co.	4.150%	5/15/48	7,070	6,881
Sierra Pacific Power Co.	2.600%	5/1/26	13,345	12,438
South Carolina Electric & Gas Co.	3.500%	8/15/21	2,600	2,606
South Carolina Electric & Gas Co.	6.625%	2/1/32	5,729	6,938
South Carolina Electric & Gas Co.	6.050%	1/15/38	5,710	6,736
South Carolina Electric & Gas Co.	5.450%	2/1/41	3,345	3,771
South Carolina Electric & Gas Co.	4.350%	2/1/42	5,293	5,216
South Carolina Electric & Gas Co.	4.600%	6/15/43	4,610	4,684
South Carolina Electric & Gas Co.	4.500%	6/1/64	4,025	3,732
South Carolina Electric & Gas Co.	5.100%	6/1/65	5,075	5,288
Southern California Edison Co.	2.900%	3/1/21	6,000	5,924
Southern California Edison Co.	3.875%	6/1/21	16,875	17,016
Southern California Edison Co.	1.845%	2/1/22	2,725	2,643
Southern California Edison Co.	2.400%	2/1/22	6,400	6,195
Southern California Edison Co.	3.400%	6/1/23	8,345	8,275
Southern California Edison Co.	3.500%	10/1/23	250	250
Southern California Edison Co.	3.700%	8/1/25	2,425	2,406
Southern California Edison Co.	3.650%	3/1/28	7,475	7,267
Southern California Edison Co.	6.650%	4/1/29	2,106	2,354
Southern California Edison Co.	6.000%	1/15/34	5,485	6,133
Southern California Edison Co.	5.750%	4/1/35	2,913	3,160
Southern California Edison Co.	5.350%	7/15/35	8,928	9,399
Southern California Edison Co.	5.550%	1/15/36	1,280	1,360
Southern California Edison Co.	5.625%	2/1/36	5,650	6,106

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Southern California Edison Co.	5.550%	1/15/37	6,025	6,558
Southern California Edison Co.	5.950%	2/1/38	5,713	6,412
Southern California Edison Co.	6.050%	3/15/39	1,085	1,248
Southern California Edison Co.	5.500%	3/15/40	5,148	5,587
Southern California Edison Co.	4.500%	9/1/40	4,650	4,536
Southern California Edison Co.	4.050%	3/15/42	5,312	4,991
Southern California Edison Co.	3.900%	3/15/43	5,340	4,884
Southern California Edison Co.	4.650%	10/1/43	2,127	2,142
Southern California Edison Co.	3.600%	2/1/45	7,845	6,745
Southern California Edison Co.	4.000%	4/1/47	8,525	7,808
Southern California Edison Co.	4.125%	3/1/48	8,200	7,727
Southern Co.	2.750%	6/15/20	11,510	11,378
Southern Co.	2.350%	7/1/21	16,275	15,787
Southern Co.	2.950%	7/1/23	7,825	7,563
Southern Co.	3.250%	7/1/26	20,515	19,152
Southern Co.	4.250%	7/1/36	6,400	6,008
Southern Co.	4.400%	7/1/46	6,830	6,287
Southern Power Co.	2.375%	6/1/20	2,950	2,901
Southern Power Co.	2.500%	12/15/21	9,800	9,408
Southern Power Co.	4.150%	12/1/25	5,850	5,848
Southern Power Co.	5.150%	9/15/41	11,181	11,149
Southern Power Co.	5.250%	7/15/43	475	472
Southern Power Co.	4.950%	12/15/46	4,380	4,085
Southwestern Electric Power Co.	2.750%	10/1/26	4,150	3,803
Southwestern Electric Power Co.	4.100%	9/15/28	6,500	6,517
Southwestern Electric Power Co.	6.200%	3/15/40	4,000	4,727
Southwestern Electric Power Co.	3.900%	4/1/45	8,767	8,036
Southwestern Electric Power Co.	3.850%	2/1/48	4,675	4,163
Southwestern Public Service Co.	3.300%	6/15/24	2,565	2,549
Southwestern Public Service Co.	4.500%	8/15/41	5,748	5,829
Southwestern Public Service Co.	3.400%	8/15/46	21,590	18,779
Southwestern Public Service Co.	3.700%	8/15/47	6,170	5,677
Southwestern Public Service Co.	4.400%	11/15/48	10,670	10,828
Tampa Electric Co.	4.100%	6/15/42	602	585
Tampa Electric Co.	4.350%	5/15/44	5,935	5,696
Tampa Electric Co.	4.300%	6/15/48	4,120	3,979
Tampa Electric Co.	4.450%	6/15/49	6,450	6,332
TECO Finance Inc.	5.150%	3/15/20	3,494	3,553
Toledo Edison Co.	6.150%	5/15/37	3,455	4,099
TransAlta Corp.	4.500%	11/15/22	3,985	3,855
TransAlta Corp.	6.500%	3/15/40	4,719	4,362
Tucson Electric Power Co.	3.050%	3/15/25	2,375	2,266
UIL Holdings Corp.	4.625%	10/1/20	1,600	1,628
Union Electric Co.	3.500%	4/15/24	7,370	7,406
Union Electric Co.	2.950%	6/15/27	4,275	4,057
Union Electric Co.	5.300%	8/1/37	3,520	3,976
Union Electric Co.	8.450%	3/15/39	1,775	2,655
Union Electric Co.	3.900%	9/15/42	2,440	2,345
Union Electric Co.	3.650%	4/15/45	4,350	3,977
Union Electric Co.	4.000%	4/1/48	5,025	4,864
Virginia Electric & Power Co.	2.950%	1/15/22	4,070	4,026
Virginia Electric & Power Co.	3.450%	9/1/22	1,440	1,443
Virginia Electric & Power Co.	2.750%	3/15/23	5,350	5,223
Virginia Electric & Power Co.	3.450%	2/15/24	4,820	4,825
Virginia Electric & Power Co.	3.100%	5/15/25	4,205	4,096
Virginia Electric & Power Co.	3.150%	1/15/26	8,190	7,900
Virginia Electric & Power Co.	2.950%	11/15/26	4,120	3,906
Virginia Electric & Power Co.	3.500%	3/15/27	21,400	20,927
Virginia Electric & Power Co.	3.800%	4/1/28	7,935	7,943
Virginia Electric & Power Co.	6.000%	1/15/36	5,700	6,762
Virginia Electric & Power Co.	6.000%	5/15/37	4,925	5,938
Virginia Electric & Power Co.	6.350%	11/30/37	4,200	5,293
Virginia Electric & Power Co.	4.000%	1/15/43	4,498	4,309
Virginia Electric & Power Co.	4.650%	8/15/43	8,130	8,495

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Virginia Electric & Power Co.	4.450%	2/15/44	10,630	10,756
Virginia Electric & Power Co.	4.200%	5/15/45	6,425	6,264
Virginia Electric & Power Co.	4.000%	11/15/46	5,325	5,066
Virginia Electric & Power Co.	3.800%	9/15/47	5,775	5,318
Virginia Electric & Power Co.	4.600%	12/1/48	8,385	8,819
WEC Energy Group Inc.	2.450%	6/15/20	3,000	2,961
WEC Energy Group Inc.	3.375%	6/15/21	4,950	4,924
WEC Energy Group Inc.	3.550%	6/15/25	3,525	3,434
Westar Energy Inc.	2.550%	7/1/26	5,875	5,449
Westar Energy Inc.	3.100%	4/1/27	7,435	7,225
Westar Energy Inc.	4.125%	3/1/42	7,537	7,398
Westar Energy Inc.	4.100%	4/1/43	5,075	4,900
Westar Energy Inc.	4.250%	12/1/45	1,535	1,515
Wisconsin Electric Power Co.	2.950%	9/15/21	2,515	2,499
Wisconsin Electric Power Co.	5.625%	5/15/33	775	899
Wisconsin Electric Power Co.	5.700%	12/1/36	1,050	1,222
Wisconsin Electric Power Co.	4.300%	10/15/48	3,075	3,169
Wisconsin Power & Light Co.	3.050%	10/15/27	1,200	1,150
Wisconsin Power & Light Co.	6.375%	8/15/37	4,225	5,371
Wisconsin Public Service Corp.	3.350%	11/21/21	4,400	4,417
Wisconsin Public Service Corp.	3.671%	12/1/42	3,375	3,064
Wisconsin Public Service Corp.	4.752%	11/1/44	5,000	5,407
Xcel Energy Inc.	4.700%	5/15/20	1,075	1,088
Xcel Energy Inc.	2.400%	3/15/21	4,275	4,192
Xcel Energy Inc.	2.600%	3/15/22	5,225	5,058
Xcel Energy Inc.	3.300%	6/1/25	5,050	4,939
Xcel Energy Inc.	3.350%	12/1/26	3,825	3,681
Xcel Energy Inc.	4.000%	6/15/28	5,156	5,190
Xcel Energy Inc.	6.500%	7/1/36	7,667	9,671
Natural Gas (0.2%)				
Atmos Energy Corp.	3.000%	6/15/27	5,000	4,777
Atmos Energy Corp.	5.500%	6/15/41	10,110	11,653
Atmos Energy Corp.	4.150%	1/15/43	5,550	5,417
Atmos Energy Corp.	4.125%	10/15/44	2,415	2,360
CenterPoint Energy Resources Corp.	4.500%	1/15/21	16,567	16,847
CenterPoint Energy Resources Corp.	3.550%	4/1/23	3,000	3,000
CenterPoint Energy Resources Corp.	4.000%	4/1/28	3,350	3,328
CenterPoint Energy Resources Corp.	5.850%	1/15/41	6,550	7,710
CenterPoint Energy Resources Corp.	4.100%	9/1/47	3,200	2,927
KeySpan Corp.	5.803%	4/1/35	2,700	3,065
NiSource Finance Corp.	3.490%	5/15/27	10,251	9,821
NiSource Finance Corp.	5.950%	6/15/41	9,065	10,191
NiSource Finance Corp.	5.250%	2/15/43	1,200	1,255
NiSource Finance Corp.	4.800%	2/15/44	1,112	1,076
NiSource Finance Corp.	5.650%	2/1/45	2,500	2,712
NiSource Finance Corp.	4.375%	5/15/47	19,632	18,343
NiSource Finance Corp.	3.950%	3/30/48	25	22
NiSource Inc.	2.650%	11/17/22	3,800	3,662
¹⁰ NiSource Inc.	3.650%	6/15/23	3,950	3,936
ONE Gas Inc.	4.658%	2/1/44	1,325	1,408
ONE Gas Inc.	4.500%	11/1/48	7,575	7,827
Piedmont Natural Gas Co. Inc.	4.650%	8/1/43	2,450	2,503
Piedmont Natural Gas Co. Inc.	3.640%	11/1/46	4,165	3,641
Sempra Energy	2.400%	2/1/20	5,350	5,287
Sempra Energy	2.400%	3/15/20	6,661	6,575
Sempra Energy	2.850%	11/15/20	7,154	7,045
Sempra Energy	2.875%	10/1/22	6,125	5,921
Sempra Energy	2.900%	2/1/23	6,275	6,048
Sempra Energy	4.050%	12/1/23	7,435	7,475
Sempra Energy	3.750%	11/15/25	5,450	5,256
Sempra Energy	3.250%	6/15/27	9,005	8,307
Sempra Energy	3.400%	2/1/28	10,725	9,804
Sempra Energy	3.800%	2/1/38	12,200	10,506

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Sempra Energy	6.000%	10/15/39	21,078	23,487
Sempra Energy	4.000%	2/1/48	9,379	7,872
Southern California Gas Co.	3.150%	9/15/24	2,045	2,050
Southern California Gas Co.	3.200%	6/15/25	1,020	1,002
Southern California Gas Co.	2.600%	6/15/26	12,850	11,964
Southern California Gas Co.	3.750%	9/15/42	3,770	3,532
Southern California Gas Co.	4.125%	6/1/48	5,075	5,061
Southern California Gas Co.	4.300%	1/15/49	500	509
Southern Co. Gas Capital Corp.	3.500%	9/15/21	2,775	2,764
Southern Co. Gas Capital Corp.	2.450%	10/1/23	1,101	1,031
Southern Co. Gas Capital Corp.	3.250%	6/15/26	5,105	4,805
Southern Co. Gas Capital Corp.	5.875%	3/15/41	4,295	4,882
Southern Co. Gas Capital Corp.	4.400%	6/1/43	4,500	4,248
Southern Co. Gas Capital Corp.	3.950%	10/1/46	5,950	5,170
Southern Co. Gas Capital Corp.	4.400%	5/30/47	11,560	10,811
Southwest Gas Corp.	3.700%	4/1/28	5,425	5,389
Southwest Gas Corp.	3.800%	9/29/46	785	682
Washington Gas Light Co.	3.796%	9/15/46	4,675	4,359
Other Utility (0.0%)				
American Water Capital Corp.	3.850%	3/1/24	4,450	4,514
American Water Capital Corp.	3.400%	3/1/25	5,860	5,778
American Water Capital Corp.	2.950%	9/1/27	7,350	6,848
American Water Capital Corp.	3.750%	9/1/28	6,500	6,533
American Water Capital Corp.	6.593%	10/15/37	8,096	10,212
American Water Capital Corp.	4.300%	12/1/42	60	60
American Water Capital Corp.	4.300%	9/1/45	5,175	5,124
American Water Capital Corp.	4.000%	12/1/46	925	871
American Water Capital Corp.	3.750%	9/1/47	11,775	10,509
American Water Capital Corp.	4.200%	9/1/48	7,500	7,361
United Utilities plc	6.875%	8/15/28	960	1,131
Veolia Environnement SA	6.750%	6/1/38	4,199	5,093
				3,885,426
Total Corporate Bonds (Cost \$54,983,190)				53,670,633

Sovereign Bonds (4.5%)

African Development Bank	1.375%	2/12/20	9,600	9,472
African Development Bank	1.875%	3/16/20	28,250	28,002
African Development Bank	2.625%	3/22/21	8,622	8,628
African Development Bank	1.250%	7/26/21	3,620	3,499
African Development Bank	2.375%	9/23/21	27,100	26,927
African Development Bank	2.125%	11/16/22	39,260	38,509
African Development Bank	3.000%	9/20/23	15,060	15,253
Agricultural Bank of China Ltd.	2.750%	5/21/20	1,645	1,631
Asian Development Bank	1.750%	1/10/20	200	198
Asian Development Bank	1.500%	1/22/20	17,455	17,259
Asian Development Bank	1.375%	3/23/20	16,525	16,281
Asian Development Bank	1.625%	5/5/20	105,600	104,253
Asian Development Bank	1.625%	8/26/20	4,400	4,330
Asian Development Bank	2.875%	11/27/20	10,718	10,774
Asian Development Bank	2.250%	1/20/21	16,000	15,902
Asian Development Bank	1.625%	3/16/21	44,000	43,134
Asian Development Bank	1.750%	6/8/21	37,720	36,996
Asian Development Bank	2.125%	11/24/21	13,000	12,833
Asian Development Bank	2.000%	2/16/22	82,941	81,464
Asian Development Bank	1.875%	2/18/22	27,550	26,947
Asian Development Bank	1.750%	9/13/22	14,405	13,962
Asian Development Bank	2.750%	3/17/23	29,645	29,776
Asian Development Bank	2.000%	1/22/25	14,750	14,148
Asian Development Bank	2.000%	4/24/26	9,350	8,879
Asian Development Bank	2.625%	1/12/27	11,500	11,359
Asian Development Bank	6.220%	8/15/27	375	460
Asian Development Bank	2.500%	11/2/27	35,447	34,576
Asian Development Bank	2.750%	1/19/28	20,000	19,832

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Asian Development Bank	5.820%	6/16/28	1,200	1,456
Asian Development Bank	3.125%	9/26/28	6,000	6,141
Canada	2.000%	11/15/22	34,085	33,315
CNOOC Curtis Funding No 1 Pty Ltd.	4.500%	10/3/23	5,000	5,138
CNOOC Finance 2013 Ltd.	3.000%	5/9/23	9,615	9,291
CNOOC Finance 2015 Australia Pty Ltd.	2.625%	5/5/20	26,730	26,471
CNOOC Finance 2015 Australia Pty Ltd.	4.200%	5/5/45	4,500	4,312
CNOOC Finance 2015 USA LLC	3.500%	5/5/25	31,560	30,449
CNOOC Finance 2015 USA LLC	4.375%	5/2/28	10,250	10,461
CNOOC Nexen Finance 2014 ULC	4.250%	4/30/24	34,920	35,441
CNOOC Nexen Finance 2014 ULC	4.875%	4/30/44	800	851
Corp. Andina de Fomento	3.750%	11/23/23	18,343	18,587
Corp. Andina de Fomento	2.200%	7/18/20	27,345	26,945
Corp. Andina de Fomento	4.375%	6/15/22	30,175	31,226
Corp. Andina de Fomento	2.750%	1/6/23	22,679	22,191
Council Of Europe Development Bank	1.875%	1/27/20	2,125	2,109
Council Of Europe Development Bank	1.625%	3/10/20	16,675	16,486
Council Of Europe Development Bank	1.625%	3/16/21	8,500	8,324
Council Of Europe Development Bank	2.625%	2/13/23	23,255	23,243
Ecopetrol SA	5.875%	9/18/23	12,459	12,989
Ecopetrol SA	4.125%	1/16/25	21,272	20,208
Ecopetrol SA	5.375%	6/26/26	26,430	26,595
Ecopetrol SA	7.375%	9/18/43	4,731	5,210
Ecopetrol SA	5.875%	5/28/45	17,290	16,253
Emirates Telecommunications Group Co. PJSC	3.500%	6/18/24	5,000	4,875
Equinor ASA	2.900%	11/8/20	4,070	4,067
Equinor ASA	2.750%	11/10/21	18,460	18,320
Equinor ASA	3.150%	1/23/22	11,117	11,092
Equinor ASA	2.450%	1/17/23	20,154	19,535
Equinor ASA	7.750%	6/15/23	25	29
Equinor ASA	2.650%	1/15/24	22,971	22,213
Equinor ASA	3.700%	3/1/24	12,737	12,942
Equinor ASA	3.250%	11/10/24	10,633	10,567
Equinor ASA	7.250%	9/23/27	7,375	9,251
Equinor ASA	3.625%	9/10/28	5,000	4,987
Equinor ASA	6.500%	12/1/28	975	1,171
Equinor ASA	5.100%	8/17/40	4,161	4,638
Equinor ASA	4.250%	11/23/41	8,464	8,377
Equinor ASA	3.950%	5/15/43	10,562	10,191
Equinor ASA	4.800%	11/8/43	9,902	10,715
European Bank for Reconstruction & Development	1.500%	3/16/20	23,100	22,790
European Bank for Reconstruction & Development	1.125%	8/24/20	3,270	3,192
European Bank for Reconstruction & Development	2.000%	2/1/21	51,650	51,048
European Bank for Reconstruction & Development	1.875%	7/15/21	6,375	6,253
European Bank for Reconstruction & Development	1.500%	11/2/21	12,000	11,642
European Bank for Reconstruction & Development	1.875%	2/23/22	14,800	14,466
European Bank for Reconstruction & Development	2.125%	3/7/22	1,040	1,024
European Bank for Reconstruction & Development	2.750%	3/7/23	21,594	21,672
European Investment Bank	1.625%	3/16/20	73,485	72,675
European Investment Bank	1.750%	5/15/20	47,600	47,054
European Investment Bank	1.375%	6/15/20	29,735	29,220
European Investment Bank	1.625%	8/14/20	20,460	20,137
European Investment Bank	2.875%	9/15/20	17,395	17,465
European Investment Bank	1.625%	12/15/20	42,490	41,675
European Investment Bank	4.000%	2/16/21	31,635	32,556
European Investment Bank	2.000%	3/15/21	34,430	34,013
European Investment Bank	2.500%	4/15/21	41,260	41,178
European Investment Bank	2.375%	5/13/21	121,000	120,408
European Investment Bank	1.625%	6/15/21	12,450	12,167
European Investment Bank	1.375%	9/15/21	4,250	4,115
European Investment Bank	2.125%	10/15/21	6,190	6,110
European Investment Bank	2.875%	12/15/21	61,632	62,094
European Investment Bank	2.250%	3/15/22	56,960	56,268
European Investment Bank	2.375%	6/15/22	62,090	61,616

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
European Investment Bank	2.250%	8/15/22	20,615	20,355
European Investment Bank	2.000%	12/15/22	4,625	4,518
European Investment Bank	2.500%	3/15/23	19,265	19,137
European Investment Bank	2.875%	8/15/23	45,000	45,363
European Investment Bank	3.125%	12/14/23	35,500	36,198
European Investment Bank	3.250%	1/29/24	42,750	43,886
European Investment Bank	2.500%	10/15/24	24,560	24,278
European Investment Bank	1.875%	2/10/25	45,510	43,297
European Investment Bank	2.125%	4/13/26	50,620	48,461
European Investment Bank	2.375%	5/24/27	11,460	11,043
European Investment Bank	4.875%	2/15/36	12,665	15,651
Export Development Canada	1.625%	1/17/20	1,325	11,216
Export Development Canada	1.625%	6/1/20	3,000	2,956
Export Development Canada	1.750%	7/21/20	325	321
Export Development Canada	2.000%	11/30/20	28,605	28,266
Export Development Canada	1.500%	5/26/21	26,750	26,053
Export Development Canada	1.375%	10/21/21	14,300	13,823
Export Development Canada	2.000%	5/17/22	1,500	1,467
Export Development Canada	2.500%	1/24/23	11,895	11,805
Export Development Canada	2.750%	3/15/23	8,990	9,021
Export-Import Bank of Korea	2.250%	1/21/20	40	40
Export-Import Bank of Korea	5.125%	6/29/20	9,730	10,019
Export-Import Bank of Korea	2.500%	11/1/20	2,000	1,979
Export-Import Bank of Korea	2.625%	12/30/20	2,450	2,427
Export-Import Bank of Korea	4.000%	1/29/21	7,824	7,994
Export-Import Bank of Korea	2.125%	2/11/21	500	490
Export-Import Bank of Korea	2.500%	5/10/21	5,200	5,115
Export-Import Bank of Korea	4.375%	9/15/21	4,465	4,600
Export-Import Bank of Korea	1.875%	10/21/21	11,500	11,101
Export-Import Bank of Korea	3.500%	11/27/21	8,900	8,996
Export-Import Bank of Korea	2.750%	1/25/22	22,200	21,880
Export-Import Bank of Korea	5.000%	4/11/22	4,150	4,371
Export-Import Bank of Korea	3.000%	11/1/22	8,400	8,296
Export-Import Bank of Korea	3.625%	11/27/23	13,000	13,114
Export-Import Bank of Korea	4.000%	1/14/24	35,000	35,820
Export-Import Bank of Korea	3.250%	11/10/25	6,430	6,246
Export-Import Bank of Korea	2.625%	5/26/26	12,900	12,021
11 FMS Wertmanagement AoER	1.750%	1/24/20	25,300	25,077
FMS Wertmanagement AoER	1.750%	3/17/20	8,000	7,918
FMS Wertmanagement AoER	2.000%	8/1/22	53,310	52,120
Hydro-Quebec	8.400%	1/15/22	8,195	9,441
Hydro-Quebec	8.050%	7/7/24	8,560	10,620
Hydro-Quebec	8.500%	12/1/29	825	1,188
Industrial & Commercial Bank of China Ltd.	2.905%	11/13/20	250	247
Industrial & Commercial Bank of China Ltd.	2.635%	5/26/21	8,000	7,830
Industrial & Commercial Bank of China Ltd.	2.957%	11/8/22	7,710	7,542
Industrial & Commercial Bank of China Ltd.	3.538%	11/8/27	8,350	7,983
Inter-American Development Bank	3.875%	2/14/20	7,375	7,480
Inter-American Development Bank	1.625%	5/12/20	54,020	53,314
Inter-American Development Bank	1.875%	6/16/20	29,850	29,535
Inter-American Development Bank	2.125%	11/9/20	27,105	26,864
Inter-American Development Bank	1.875%	3/15/21	540	532
Inter-American Development Bank	2.625%	4/19/21	27,014	27,047
Inter-American Development Bank	2.125%	1/18/22	74,400	73,356
Inter-American Development Bank	1.750%	4/14/22	29,740	28,942
Inter-American Development Bank	1.750%	9/14/22	14,490	14,050
Inter-American Development Bank	3.000%	9/26/22	27,296	27,625
Inter-American Development Bank	2.500%	1/18/23	43,395	43,134
Inter-American Development Bank	3.000%	10/4/23	8,225	8,347
Inter-American Development Bank	3.000%	2/21/24	19,507	19,808
Inter-American Development Bank	2.125%	1/15/25	22,035	21,315
Inter-American Development Bank	7.000%	6/15/25	2,950	3,596
Inter-American Development Bank	2.000%	6/2/26	31,570	29,979
Inter-American Development Bank	2.375%	7/7/27	47,050	45,385

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Inter-American Development Bank	3.125%	9/18/28	32,492	33,256
Inter-American Development Bank	3.875%	10/28/41	95	105
Inter-American Development Bank	3.200%	8/7/42	6,872	6,770
Inter-American Development Bank	4.375%	1/24/44	8,375	10,093
International Bank for Reconstruction & Development	1.375%	3/30/20	15,895	15,662
International Bank for Reconstruction & Development	1.875%	4/21/20	97,000	96,119
International Bank for Reconstruction & Development	1.125%	8/10/20	6,000	5,856
International Bank for Reconstruction & Development	1.625%	9/4/20	31,925	31,415
International Bank for Reconstruction & Development	2.125%	11/1/20	21,881	21,696
International Bank for Reconstruction & Development	1.625%	3/9/21	22,385	21,944
International Bank for Reconstruction & Development	1.375%	5/24/21	64,505	62,730
International Bank for Reconstruction & Development	2.250%	6/24/21	23,390	23,223
International Bank for Reconstruction & Development	2.750%	7/23/21	54,020	54,246
International Bank for Reconstruction & Development	1.375%	9/20/21	61,570	59,608
International Bank for Reconstruction & Development	2.125%	12/13/21	14,155	13,982
International Bank for Reconstruction & Development	2.000%	1/26/22	56,905	55,893
International Bank for Reconstruction & Development	1.625%	2/10/22	23,475	22,792
International Bank for Reconstruction & Development	1.875%	10/7/22	2,600	2,530
International Bank for Reconstruction & Development	7.625%	1/19/23	14,100	16,763
International Bank for Reconstruction & Development	1.750%	4/19/23	10,215	9,861
International Bank for Reconstruction & Development	3.000%	9/27/23	63,100	64,109
International Bank for Reconstruction & Development	2.500%	11/25/24	67,992	67,197
International Bank for Reconstruction & Development	2.125%	3/3/25	270	261
International Bank for Reconstruction & Development	2.500%	7/29/25	39,450	38,894
International Bank for Reconstruction & Development	3.125%	11/20/25	28,380	28,782
International Bank for Reconstruction & Development	8.875%	3/1/26	1,050	1,436
International Bank for Reconstruction & Development	1.875%	10/27/26	1,500	1,408
International Bank for Reconstruction & Development	2.500%	11/22/27	11,080	10,815
International Bank for Reconstruction & Development	4.750%	2/15/35	8,508	10,337
International Finance Corp.	1.750%	3/30/20	25,050	24,794
International Finance Corp.	1.625%	7/16/20	17,615	17,366
International Finance Corp.	2.250%	1/25/21	17,950	17,825
International Finance Corp.	1.125%	7/20/21	3,150	3,036
International Finance Corp.	2.875%	7/31/23	16,500	16,659
International Finance Corp.	2.125%	4/7/26	22,700	21,779
¹² Japan Bank for International Cooperation	2.250%	2/24/20	31,850	31,675
¹² Japan Bank for International Cooperation	1.750%	5/28/20	31,510	31,084
¹² Japan Bank for International Cooperation	2.125%	6/1/20	23,000	22,793
¹² Japan Bank for International Cooperation	2.125%	7/21/20	16,105	15,934
¹² Japan Bank for International Cooperation	2.125%	11/16/20	31,910	31,463
¹² Japan Bank for International Cooperation	1.875%	4/20/21	9,300	9,110
¹² Japan Bank for International Cooperation	3.125%	7/20/21	450	454
¹² Japan Bank for International Cooperation	1.500%	7/21/21	21,425	20,729
¹² Japan Bank for International Cooperation	2.000%	11/4/21	5,980	5,843
¹² Japan Bank for International Cooperation	2.500%	6/1/22	9,200	9,082
¹² Japan Bank for International Cooperation	2.375%	7/21/22	11,000	10,807
¹² Japan Bank for International Cooperation	2.375%	11/16/22	33,580	32,905
¹² Japan Bank for International Cooperation	3.250%	7/20/23	2,225	2,255
¹² Japan Bank for International Cooperation	3.375%	7/31/23	1,300	1,325
¹² Japan Bank for International Cooperation	3.375%	10/31/23	23,400	23,867
¹² Japan Bank for International Cooperation	3.000%	5/29/24	16,500	16,520
¹² Japan Bank for International Cooperation	2.125%	2/10/25	19,240	18,270
¹² Japan Bank for International Cooperation	2.750%	1/21/26	5,720	5,613
¹² Japan Bank for International Cooperation	2.375%	4/20/26	2,110	2,011
¹² Japan Bank for International Cooperation	2.250%	11/4/26	30,250	28,461
¹² Japan Bank for International Cooperation	2.875%	6/1/27	40,100	39,156
¹² Japan Bank for International Cooperation	2.750%	11/16/27	25,220	24,281
¹² Japan Bank for International Cooperation	3.250%	7/20/28	14,935	14,976
¹² Japan Bank for International Cooperation	3.500%	10/31/28	20,500	20,952
¹² Japan International Cooperation Agency	2.750%	4/27/27	11,600	11,233
¹² Japan International Cooperation Agency	3.375%	6/12/28	5,250	5,326
¹¹ KFW	4.000%	1/27/20	37,845	38,398
¹¹ KFW	1.750%	3/31/20	40,450	40,024
¹¹ KFW	1.500%	4/20/20	48,450	47,762

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
11	KFW	1.625%	5/29/20	52,850	52,129
11	KFW	1.875%	6/30/20	46,880	46,365
11	KFW	2.750%	7/15/20	29,992	30,050
11	KFW	2.750%	9/8/20	53,780	53,912
11	KFW	2.750%	10/1/20	46,709	46,812
11	KFW	1.875%	11/30/20	4,500	4,439
11	KFW	1.875%	12/15/20	62,330	61,454
11	KFW	1.625%	3/15/21	44,500	43,588
11	KFW	2.625%	4/12/21	24,262	24,281
11	KFW	1.500%	6/15/21	97,385	94,882
11	KFW	2.375%	8/25/21	14,075	13,999
11	KFW	1.750%	9/15/21	65,500	64,060
11	KFW	2.000%	11/30/21	20,140	19,799
11	KFW	3.125%	12/15/21	58,585	59,388
11	KFW	2.125%	3/7/22	56,050	55,178
11	KFW	2.125%	6/15/22	50,580	49,763
11	KFW	2.000%	9/29/22	3,690	3,605
11	KFW	2.000%	10/4/22	25,050	24,482
11	KFW	2.375%	12/29/22	39,600	39,208
11	KFW	2.125%	1/17/23	40,235	39,419
11	KFW	2.500%	11/20/24	49,190	48,537
11	KFW	2.000%	5/2/25	10,690	10,224
11	KFW	2.875%	4/3/28	1,500	1,507
11	KFW	0.000%	4/18/36	15,930	9,090
11	KFW	0.000%	6/29/37	29,375	16,007
	Korea Development Bank	2.500%	3/11/20	3,740	3,715
	Korea Development Bank	2.250%	5/18/20	100	99
	Korea Development Bank	2.500%	1/13/21	1,590	1,571
	Korea Development Bank	4.625%	11/16/21	6,975	7,246
	Korea Development Bank	2.625%	2/27/22	20,000	19,612
	Korea Development Bank	3.000%	9/14/22	17,400	17,221
	Korea Development Bank	3.375%	3/12/23	37,000	37,052
	Korea Development Bank	2.750%	3/19/23	9,600	9,361
	Korea Development Bank	3.750%	1/22/24	23,490	23,751
	Korea Development Bank	2.000%	9/12/26	1,500	1,328
	Landesbank Baden-Wuerttemberg	7.625%	2/1/23	1,000	1,159
11	Landwirtschaftliche Rentenbank	3.125%	11/14/23	12,000	12,226
11	Landwirtschaftliche Rentenbank	2.000%	1/13/25	42,950	41,065
11	Landwirtschaftliche Rentenbank	2.375%	6/10/25	24,600	23,994
11	Landwirtschaftliche Rentenbank	1.750%	7/27/26	17,675	16,387
11	Landwirtschaftliche Rentenbank	2.500%	11/15/27	19,024	18,467
	Nexen Energy ULC	7.875%	3/15/32	9,765	13,305
	Nexen Energy ULC	5.875%	3/10/35	4,812	5,548
	Nexen Energy ULC	6.400%	5/15/37	11,234	13,737
	Nexen Energy ULC	7.500%	7/30/39	6,733	9,356
	Nordic Investment Bank	2.500%	4/28/20	11,795	11,781
	Nordic Investment Bank	1.500%	9/29/20	3,100	3,041
	Nordic Investment Bank	1.625%	11/20/20	21,605	21,209
	Nordic Investment Bank	2.250%	2/1/21	16,680	16,573
	Nordic Investment Bank	1.250%	8/2/21	4,950	4,782
	Nordic Investment Bank	2.125%	2/1/22	3,215	3,167
	Nordic Investment Bank	2.875%	7/19/23	13,000	13,120
	North American Development Bank	4.375%	2/11/20	2,600	2,619
	North American Development Bank	2.400%	10/26/22	5,915	5,782
13	Oesterreichische Kontrollbank AG	1.750%	1/24/20	16,850	16,703
13	Oesterreichische Kontrollbank AG	1.375%	2/10/20	8,525	8,408
13	Oesterreichische Kontrollbank AG	1.500%	10/21/20	24,605	24,051
13	Oesterreichische Kontrollbank AG	1.875%	1/20/21	7,900	7,779
13	Oesterreichische Kontrollbank AG	2.375%	10/1/21	9,450	9,382
13	Oesterreichische Kontrollbank AG	2.875%	3/13/23	4,675	4,706
13	Oesterreichische Kontrollbank AG	3.125%	11/7/23	11,471	11,650
5	Oriental Republic of Uruguay	8.000%	11/18/22	3,900	4,383
5	Oriental Republic of Uruguay	4.500%	8/14/24	31,945	32,587
5	Oriental Republic of Uruguay	4.375%	10/27/27	32,244	32,285

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
5	Oriental Republic of Uruguay	7.625%	3/21/36	4,506	5,863
5	Oriental Republic of Uruguay	4.125%	11/20/45	12,775	11,402
5	Oriental Republic of Uruguay	5.100%	6/18/50	30,966	30,540
5	Oriental Republic of Uruguay	4.975%	4/20/55	16,121	15,412
	Petroleos Mexicanos	6.000%	3/5/20	7,678	7,783
	Petroleos Mexicanos	5.500%	1/21/21	39,150	39,119
	Petroleos Mexicanos	6.375%	2/4/21	6,375	15,523
	Petroleos Mexicanos	4.875%	1/24/22	13,135	12,806
	Petroleos Mexicanos	5.375%	3/13/22	32,290	31,894
	Petroleos Mexicanos	3.500%	1/30/23	11,046	10,057
	Petroleos Mexicanos	4.625%	9/21/23	27,492	25,948
	Petroleos Mexicanos	4.875%	1/18/24	25,108	23,442
5	Petroleos Mexicanos	2.290%	2/15/24	1,306	1,289
	Petroleos Mexicanos	4.250%	1/15/25	5,450	4,800
	Petroleos Mexicanos	2.378%	4/15/25	1,836	1,808
	Petroleos Mexicanos	4.500%	1/23/26	6,035	5,244
	Petroleos Mexicanos	6.875%	8/4/26	45,951	44,992
	Petroleos Mexicanos	6.500%	3/13/27	92,145	87,072
	Petroleos Mexicanos	5.350%	2/12/28	29,255	25,548
	Petroleos Mexicanos	6.500%	1/23/29	30,965	28,814
	Petroleos Mexicanos	6.625%	6/15/35	24,224	21,283
	Petroleos Mexicanos	6.625%	6/15/38	6,319	5,397
	Petroleos Mexicanos	6.500%	6/2/41	26,155	21,832
	Petroleos Mexicanos	5.500%	6/27/44	9,457	7,170
	Petroleos Mexicanos	6.375%	1/23/45	22,554	18,190
	Petroleos Mexicanos	5.625%	1/23/46	10,056	7,632
	Petroleos Mexicanos	6.750%	9/21/47	79,602	66,156
	Petroleos Mexicanos	6.350%	2/12/48	24,412	19,588
14	Power Sector Assets & Liabilities Management Corp.	9.625%	5/15/28	1,970	2,667
	Province of Alberta	2.200%	7/26/22	24,750	24,185
	Province of Alberta	3.300%	3/15/28	12,940	13,071
	Province of Alberta Canada	3.350%	11/1/23	24,015	24,490
	Province of British Columbia	2.650%	9/22/21	18,660	18,641
	Province of British Columbia	2.000%	10/23/22	6,510	6,337
	Province of British Columbia	6.500%	1/15/26	266	321
	Province of British Columbia	2.250%	6/2/26	7,500	7,169
	Province of Manitoba	2.050%	11/30/20	500	493
	Province of Manitoba	2.125%	5/4/22	500	489
	Province of Manitoba	2.100%	9/6/22	11,570	11,246
	Province of Manitoba	3.050%	5/14/24	1,900	1,908
	Province of Manitoba	2.125%	6/22/26	5,225	5,263
	Province of New Brunswick	2.500%	12/12/22	1,675	1,650
	Province of New Brunswick	3.625%	2/24/28	9,100	9,363
	Province of Ontario	4.400%	4/14/20	34,000	34,734
	Province of Ontario	1.875%	5/21/20	4,015	3,967
	Province of Ontario	2.550%	2/12/21	37,685	37,527
	Province of Ontario	2.500%	9/10/21	33,820	33,534
	Province of Ontario	2.400%	2/8/22	15,525	15,320
	Province of Ontario	2.250%	5/18/22	33,525	32,842
	Province of Ontario	2.450%	6/29/22	11,108	10,951
	Province of Ontario	2.200%	10/3/22	1,000	975
	Province of Ontario	3.400%	10/17/23	49,720	50,713
	Province of Ontario	3.200%	5/16/24	2,550	2,579
	Province of Ontario	2.500%	4/27/26	14,400	13,888
	Province of Quebec	3.500%	7/29/20	17,260	17,484
	Province of Quebec	2.750%	8/25/21	17,305	17,310
	Province of Quebec	2.375%	1/31/22	17,350	17,144
	Province of Quebec	2.625%	2/13/23	25,360	25,132
	Province of Quebec	7.500%	7/15/23	300	355
	Province of Quebec	7.125%	2/9/24	11,172	13,269
	Province of Quebec	2.875%	10/16/24	15,815	15,755
	Province of Quebec	2.500%	4/20/26	17,800	17,213
	Province of Quebec	2.750%	4/12/27	45,500	44,227
	Province of Quebec	7.500%	9/15/29	16,605	22,892

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Republic of Chile	3.875%	8/5/20	7,084	7,163
Republic of Chile	3.250%	9/14/21	5,193	5,201
Republic of Chile	2.250%	10/30/22	1,995	1,924
Republic of Chile	3.125%	3/27/25	6,470	6,297
Republic of Chile	3.125%	1/21/26	19,418	18,709
5 Republic of Chile	3.240%	2/6/28	37,214	35,829
Republic of Chile	3.860%	6/21/47	13,537	12,689
Republic of Colombia	11.750%	2/25/20	3,350	3,676
Republic of Colombia	4.375%	7/12/21	12,552	12,753
5 Republic of Colombia	2.625%	3/15/23	20,485	19,348
Republic of Colombia	4.000%	2/26/24	35,450	35,042
Republic of Colombia	8.125%	5/21/24	3,884	4,563
5 Republic of Colombia	4.500%	1/28/26	26,113	26,100
5 Republic of Colombia	3.875%	4/25/27	33,275	31,898
5 Republic of Colombia	4.500%	3/15/29	15,525	15,331
Republic of Colombia	10.375%	1/28/33	10,450	15,667
Republic of Colombia	7.375%	9/18/37	19,972	24,178
Republic of Colombia	6.125%	1/18/41	20,600	22,424
5 Republic of Colombia	5.625%	2/26/44	17,457	17,981
5 Republic of Colombia	5.000%	6/15/45	63,964	60,686
Republic of Finland	6.950%	2/15/26	1,905	2,339
Republic of Hungary	6.250%	1/29/20	22,405	23,033
Republic of Hungary	6.375%	3/29/21	81,336	85,809
Republic of Hungary	5.375%	2/21/23	20,417	21,642
Republic of Hungary	5.750%	11/22/23	4,033	4,366
Republic of Hungary	5.375%	3/25/24	19,645	21,043
Republic of Hungary	7.625%	3/29/41	10,105	14,224
Republic of Indonesia	2.950%	1/11/23	11,150	10,656
Republic of Indonesia	4.450%	2/11/24	3,300	3,322
Republic of Indonesia	3.500%	1/11/28	9,300	8,626
Republic of Indonesia	4.100%	4/24/28	11,000	10,728
Republic of Indonesia	4.750%	2/11/29	8,500	8,597
10 Republic of Indonesia	4.750%	7/18/47	6,315	5,928
Republic of Indonesia	4.350%	1/11/48	21,480	19,574
Republic of Indonesia	5.350%	2/11/49	3,500	3,633
Republic of Italy	6.875%	9/27/23	28,815	31,386
Republic of Italy	5.375%	6/15/33	23,045	24,154
Republic of Korea	3.875%	9/11/23	10,940	11,279
Republic of Korea	5.625%	11/3/25	525	597
Republic of Korea	2.750%	1/19/27	25,340	24,265
Republic of Korea	4.125%	6/10/44	870	916
Republic of Korea	3.875%	9/20/48	5,593	5,681
Republic of Panama	5.200%	1/30/20	27,168	27,657
5 Republic of Panama	4.000%	9/22/24	13,514	13,629
5 Republic of Panama	3.750%	3/16/25	16,875	16,723
Republic of Panama	7.125%	1/29/26	20,385	23,943
Republic of Panama	8.875%	9/30/27	4,715	6,264
5 Republic of Panama	3.875%	3/17/28	15,860	15,614
Republic of Panama	9.375%	4/1/29	10,420	14,405
5 Republic of Panama	6.700%	1/26/36	24,254	29,565
5 Republic of Panama	4.500%	5/15/47	5,470	5,279
5 Republic of Panama	4.500%	4/16/50	26,830	25,596
5 Republic of Panama	4.300%	4/29/53	5,000	4,662
Republic of Peru	7.350%	7/21/25	5,740	6,984
Republic of Peru	4.125%	8/25/27	1,301	1,348
Republic of Peru	8.750%	11/21/33	36,964	54,875
5 Republic of Peru	6.550%	3/14/37	13,491	17,073
Republic of Peru	5.625%	11/18/50	32,641	38,446
Republic of Poland	5.125%	4/21/21	26,325	27,477
Republic of Poland	5.000%	3/23/22	22,677	23,904
Republic of Poland	3.000%	3/17/23	21,746	21,474
Republic of Poland	4.000%	1/22/24	10,379	10,638
Republic of Poland	3.250%	4/6/26	22,710	22,311
Republic of the Philippines	4.000%	1/15/21	11,610	11,723

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Republic of the Philippines	9.500%	10/21/24	1,150	1,486
Republic of the Philippines	10.625%	3/16/25	19,400	26,772
Republic of the Philippines	5.500%	3/30/26	23,425	26,002
Republic of the Philippines	3.000%	2/1/28	19,100	18,096
Republic of the Philippines	9.500%	2/2/30	20,378	30,109
Republic of the Philippines	7.750%	1/14/31	23,370	31,491
Republic of the Philippines	6.375%	1/15/32	7,900	9,717
Republic of the Philippines	6.375%	10/23/34	34,615	43,442
Republic of the Philippines	5.000%	1/13/37	805	893
Republic of the Philippines	3.950%	1/20/40	24,450	23,899
Republic of the Philippines	3.700%	3/1/41	21,150	20,066
Republic of the Philippines	3.700%	2/2/42	15,700	15,013
State of Israel	4.000%	6/30/22	16,030	16,462
State of Israel	3.150%	6/30/23	11,000	10,987
State of Israel	2.875%	3/16/26	25,400	24,529
State of Israel	3.250%	1/17/28	5,000	4,917
State of Israel	4.500%	1/30/43	15,550	16,154
State of Israel	4.125%	1/17/48	11,850	11,622
Svensk Exportkredit AB	1.750%	5/18/20	16,000	15,807
Svensk Exportkredit AB	1.875%	6/23/20	10,700	10,581
Svensk Exportkredit AB	1.750%	8/28/20	7,225	7,110
Svensk Exportkredit AB	2.750%	10/7/20	26,000	26,012
Svensk Exportkredit AB	1.750%	3/10/21	12,350	12,115
Svensk Exportkredit AB	2.875%	5/22/21	7,900	7,943
Svensk Exportkredit AB	3.125%	11/8/21	11,500	11,646
Svensk Exportkredit AB	2.000%	8/30/22	16,500	16,014
Svensk Exportkredit AB	2.875%	3/14/23	12,500	12,562
Syngenta Finance NV	3.125%	3/28/22	4,860	4,631
United Mexican States	3.500%	1/21/21	3,713	3,696
United Mexican States	3.625%	3/15/22	57,304	56,683
United Mexican States	4.000%	10/2/23	22,306	22,298
United Mexican States	3.600%	1/30/25	30,467	29,186
United Mexican States	4.125%	1/21/26	27,235	26,694
United Mexican States	4.150%	3/28/27	80,615	78,007
United Mexican States	3.750%	1/11/28	11,065	10,388
United Mexican States	8.300%	8/15/31	3,530	4,555
United Mexican States	7.500%	4/8/33	16,775	20,497
United Mexican States	6.750%	9/27/34	10,808	12,364
United Mexican States	6.050%	1/11/40	33,894	35,928
United Mexican States	4.750%	3/8/44	46,708	42,434
United Mexican States	5.550%	1/21/45	6,000	6,082
United Mexican States	4.600%	1/23/46	32,329	28,836
United Mexican States	4.350%	1/15/47	17,550	15,103
United Mexican States	4.600%	2/10/48	17,632	15,642
United Mexican States	5.750%	10/12/10	37,316	35,060

Total Sovereign Bonds (Cost \$9,325,253) 9,198,706

Taxable Municipal Bonds (0.7%)

Alabama Economic Settlement Authority BP Settlement Revenue	3.163%	9/15/25	4,045	4,013
Alameda County CA Joint Powers Authority Lease Revenue	7.046%	12/1/44	2,050	2,920
American Municipal Power Ohio Inc. Revenue (Hydroelectric Projects)	6.449%	2/15/44	50	64
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	7.834%	2/15/41	2,300	3,371
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	6.053%	2/15/43	1,000	1,255
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	5.939%	2/15/47	8,475	10,634
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	6.270%	2/15/50	2,175	2,699

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American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	7.499%	2/15/50	1,550	2,231
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	8.084%	2/15/50	8,225	13,071
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.918%	4/1/40	4,075	5,440
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.263%	4/1/49	16,845	22,926
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	7.043%	4/1/50	2,900	4,120
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.907%	10/1/50	10,230	14,542
California Department of Water Resources Power Supply Revenue	2.000%	5/1/22	12,550	12,189
California GO	2.800%	4/1/21	10,000	9,991
California GO	5.700%	11/1/21	23,950	25,759
California GO	2.367%	4/1/22	2,000	1,971
California GO	3.375%	4/1/25	5,450	5,479
California GO	3.500%	4/1/28	7,635	7,623
California GO	4.500%	4/1/33	11,590	12,133
California GO	7.500%	4/1/34	35,650	48,581
California GO	7.950%	3/1/36	550	581
California GO	4.600%	4/1/38	17,500	18,049
California GO	7.550%	4/1/39	16,730	23,967
California GO	7.300%	10/1/39	6,055	8,312
California GO	7.350%	11/1/39	27,395	37,819
California GO	7.625%	3/1/40	15,125	21,535
California GO	7.600%	11/1/40	15,670	22,819
California State University Systemwide Revenue	3.899%	11/1/47	3,220	3,145
Central Puget Sound WA Regional Transit Authority Sales & Use Tax Revenue	5.491%	11/1/39	1,410	1,751
Chicago IL GO	7.045%	1/1/29	3,000	3,229
Chicago IL GO	7.375%	1/1/33	1,850	2,034
Chicago IL GO	5.432%	1/1/42	2,500	2,216
Chicago IL GO	6.314%	1/1/44	5,700	5,615
Chicago IL Metropolitan Water Reclamation District GO	5.720%	12/1/38	7,450	8,956
Chicago IL O'Hare International Airport Revenue	6.395%	1/1/40	1,745	2,227
Chicago IL Transit Authority Sales Tax Receipts Revenue	6.200%	12/1/40	2,375	2,884
Chicago IL Transit Authority Transfer Tax Receipts Revenue	6.899%	12/1/40	7,135	9,115
Clark County NV Airport System Revenue	6.881%	7/1/42	475	484
Clark County NV Airport System Revenue	6.820%	7/1/45	3,745	5,334
Commonwealth Financing Authority Pennsylvania Revenue	3.864%	6/1/38	7,000	6,903
Connecticut GO	5.090%	10/1/30	8,770	9,451
Connecticut GO	5.850%	3/15/32	6,410	7,334
Cook County IL GO	6.229%	11/15/34	4,625	5,593
Dallas County TX Hospital District Revenue	5.621%	8/15/44	2,100	2,542
Dallas TX Area Rapid Transit Revenue	5.999%	12/1/44	2,065	2,678
Dallas TX Area Rapid Transit Revenue	5.022%	12/1/48	4,000	4,661
Dallas TX Convention Center Hotel Development Corp. Hotel Revenue	7.088%	1/1/42	9,740	12,528
Dallas TX Independent School District GO	6.450%	2/15/35	3,750	4,006
District of Columbia Income Tax Revenue	5.591%	12/1/34	1,175	1,395
District of Columbia Water & Sewer Authority Public Utility Revenue	4.814%	10/1/14	11,500	12,718
East Bay CA Municipal Utility District Water System Revenue	5.874%	6/1/40	4,280	5,506
Energy Northwest Washington Electric Revenue (Columbia Generating Station)	2.814%	7/1/24	95	94
Florida Board of Administration Finance Corp Revenue	2.638%	7/1/21	7,330	7,300
Florida Hurricane Catastrophe Fund Finance Corp. Revenue	2.995%	7/1/20	19,205	19,230

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George Washington University District of Columbia GO	4.126%	9/15/48	7,515	7,508
George Washington University District of Columbia GO	4.300%	9/15/44	4,845	5,068
Georgia Municipal Electric Power Authority Revenue	6.637%	4/1/57	13,095	13,845
Georgia Municipal Electric Power Authority Revenue	6.655%	4/1/57	6,718	7,373
Georgia Municipal Electric Power Authority Revenue	7.055%	4/1/57	3,699	4,155
Houston TX GO	6.290%	3/1/32	14,825	17,482
Illinois GO	4.950%	6/1/23	14,925	15,154
Illinois GO	5.100%	6/1/33	60,604	57,782
Illinois GO	6.630%	2/1/35	8,155	8,672
Illinois GO	6.725%	4/1/35	5,990	6,416
Illinois GO	7.350%	7/1/35	8,700	9,643
Illinois Toll Highway Authority Revenue	6.184%	1/1/34	4,980	6,250
JobsOhio Beverage System Statewide Liquor Profits Revenue	3.985%	1/1/29	6,300	6,492
JobsOhio Beverage System Statewide Liquor Profits Revenue	4.532%	1/1/35	4,100	4,376
Kansas Department of Transportation Highway Revenue	4.596%	9/1/35	1,900	2,064
Kansas Development Finance Authority Revenue	4.927%	4/15/45	400	439
¹⁵ Kansas Development Finance Authority Revenue (Public Employees Retirement System)	5.501%	5/1/34	4,300	4,903
Los Angeles CA Community College District GO	6.750%	8/1/49	3,025	4,374
Los Angeles CA Department of Water & Power Revenue	5.716%	7/1/39	3,840	4,735
Los Angeles CA Department of Water & Power Revenue	6.166%	7/1/40	1,550	1,620
Los Angeles CA Department of Water & Power Revenue	6.574%	7/1/45	2,700	3,744
Los Angeles CA Department of Water & Power Revenue	6.603%	7/1/50	5,060	7,141
Los Angeles CA Unified School District GO	5.755%	7/1/29	350	405
Los Angeles CA Unified School District GO	5.750%	7/1/34	10,200	12,070
Los Angeles CA Unified School District GO	6.758%	7/1/34	14,910	19,188
Los Angeles County CA Metropolitan Transportation Authority Sales Tax Revenue	5.735%	6/1/39	8,110	9,772
Los Angeles County CA Public Works Financing Authority Lease Revenue	7.618%	8/1/40	2,200	3,213
Maryland Transportation Authority Facilities Projects Revenue	5.888%	7/1/43	2,330	2,916
Massachusetts GO	4.200%	12/1/21	5,020	5,142
Massachusetts GO	4.500%	8/1/31	400	428
Massachusetts GO	5.456%	12/1/39	5,350	6,482
Massachusetts School Building Authority Dedicated Sales Tax Revenue	5.715%	8/15/39	3,100	3,796
Massachusetts Transportation Fund Revenue	5.731%	6/1/40	4,275	5,214
Metropolitan Government of Nashville & Davidson County TN Convention Center Authority Tourism Tax Revenue	6.731%	7/1/43	2,260	3,025
Metropolitan Washington DC/VA Airports Authority Dulles Toll Road Revenue	7.462%	10/1/46	6,325	9,085
Miami-Dade County FL Aviation Revenue (Miami International Airport)	4.280%	10/1/41	6,205	6,276
Mississippi GO	5.245%	11/1/34	1,375	1,564
Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.652%	8/15/57	5,750	5,429
¹⁶ New Jersey Economic Development Authority Revenue (State Pension Funding)	7.425%	2/15/29	15,525	18,805
New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.754%	12/15/28	12,050	13,084
New Jersey Transportation Trust Fund Authority Transportation System Revenue	6.104%	12/15/28	7,805	8,069
New Jersey Transportation Trust Fund Authority Transportation System Revenue	6.561%	12/15/40	8,105	9,922
New Jersey Turnpike Authority Revenue	7.414%	1/1/40	14,050	19,796

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
New Jersey Turnpike Authority Revenue	7.102%	1/1/41	15,750	21,516
New York City NY GO	6.246%	6/1/35	2,150	2,239
New York City NY GO	5.517%	10/1/37	7,150	8,424
New York City NY GO	6.271%	12/1/37	2,105	2,650
New York City NY Housing Development Corp. Multi-Family Mortgage Revenue (8 Spruce Street)	3.709%	2/15/48	150	151
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.750%	6/15/41	1,435	1,795
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.724%	6/15/42	395	494
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.952%	6/15/42	2,900	3,763
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	6.011%	6/15/42	1,050	1,355
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.440%	6/15/43	4,400	5,332
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.882%	6/15/44	19,200	24,619
New York City NY Transitional Finance Authority Future Tax Revenue	5.767%	8/1/36	4,675	5,583
New York City NY Transitional Finance Authority Future Tax Revenue	5.508%	8/1/37	8,550	10,040
New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund)	7.336%	11/15/39	20,105	28,540
New York Metropolitan Transportation Authority Revenue (Transit Revenue)	5.871%	11/15/39	1,950	2,315
New York Metropolitan Transportation Authority Revenue (Transit Revenue)	6.668%	11/15/39	200	260
New York State Dormitory Authority Revenue (Personal Income Tax)	5.628%	3/15/39	2,170	2,576
New York State Dormitory Authority Revenue (Personal Income Tax)	5.600%	3/15/40	865	1,048
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.770%	3/15/39	5,775	6,634
New York University Hospitals Center Revenue	5.750%	7/1/43	4,780	5,904
North Texas Tollway Authority System Revenue	6.718%	1/1/49	8,855	12,185
Ohio State University General Receipts Revenue	4.910%	6/1/40	9,260	10,715
Ohio State University General Receipts Revenue	3.798%	12/1/46	2,860	2,821
Ohio State University General Receipts Revenue	4.800%	6/1/11	3,250	3,560
Ohio Water Development Authority Water Pollution Control Loan Fund Revenue	4.879%	12/1/34	2,550	2,801
Oregon Department of Transportation Highway User Tax Revenue	5.834%	11/15/34	2,650	3,294
Oregon GO	5.892%	6/1/27	5,230	6,071
¹⁵ Oregon School Boards Association GO	5.528%	6/30/28	1,200	1,370
¹⁶ Oregon School Boards Association GO	5.680%	6/30/28	1,575	1,829
Pennsylvania Public School Building Authority Lease Revenue (School District of Philadelphia)	5.000%	9/15/27	2,617	2,868
Pennsylvania Turnpike Commission Revenue	5.511%	12/1/45	2,195	2,695
Port Authority of New York & New Jersey Revenue	6.040%	12/1/29	2,560	3,108
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	6,355	7,740
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	12,025	14,645
Port Authority of New York & New Jersey Revenue	4.960%	8/1/46	6,300	7,233
Port Authority of New York & New Jersey Revenue	5.310%	8/1/46	4,625	4,993
Port Authority of New York & New Jersey Revenue	4.031%	9/1/48	2,205	2,204
Port Authority of New York & New Jersey Revenue	4.926%	10/1/51	3,800	4,349
Port Authority of New York & New Jersey Revenue	4.458%	10/1/62	21,900	22,281
Port Authority of New York & New Jersey Revenue	4.810%	10/15/65	5,400	5,864
President & Fellows of Harvard College Massachusetts GO	4.875%	10/15/40	6,100	7,015
President & Fellows of Harvard College Massachusetts GO	3.150%	7/15/46	5,337	4,806
Princeton University New Jersey GO	5.700%	3/1/39	9,115	11,718
Regents of the University of California Revenue	3.063%	7/1/25	10,500	10,363

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Regional Transportation District of Colorado Sales Tax Revenue	5.844%	11/1/50	3,200	4,228
Rutgers State University New Jersey Revenue	5.665%	5/1/40	3,275	3,861
Sales Tax Securitization Corp. Illinois Revenue	3.587%	1/1/43	8,700	7,859
Sales Tax Securitization Corp. Illinois Revenue	3.820%	1/1/48	3,525	3,203
Salt River Project Arizona Agricultural Improvement & Power District Revenue	4.839%	1/1/41	3,950	4,560
San Antonio TX Electric & Gas Systems Revenue	5.985%	2/1/39	4,085	5,334
San Antonio TX Electric & Gas Systems Revenue	5.808%	2/1/41	6,750	8,559
San Antonio TX Electric & Gas Systems Revenue	4.427%	2/1/42	5,150	5,508
San Diego County CA Regional Transportation Commission Sales Tax Revenue	5.911%	4/1/48	2,225	2,953
San Diego County CA Water Authority Revenue	6.138%	5/1/49	11,670	15,298
San Francisco CA City & County Public Utilities Commission Water Revenue	6.950%	11/1/50	4,950	7,058
San Jose CA Redevelopment Agency Successor Agency Tax Allocation	3.375%	8/1/34	5,940	5,591
Santa Clara Valley CA Transportation Authority Sales Tax Revenue	5.876%	4/1/32	8,775	10,335
South Carolina Public Service Authority Revenue	2.388%	12/1/23	4,250	4,033
South Carolina Public Service Authority Revenue	6.454%	1/1/50	8,650	10,963
Texas GO	5.517%	4/1/39	8,265	10,260
Texas Transportation Commission Revenue	5.178%	4/1/30	5,035	5,719
Texas Transportation Commission Revenue	4.681%	4/1/40	2,850	3,198
University of California Regents Medical Center Revenue	6.548%	5/15/48	3,950	5,208
University of California Regents Medical Center Revenue	6.583%	5/15/49	2,575	3,406
University of California Revenue	4.601%	5/15/31	4,500	4,831
University of California Revenue	6.270%	5/15/31	500	507
University of California Revenue	5.770%	5/15/43	1,120	1,348
University of California Revenue	5.946%	5/15/45	13,025	16,175
University of California Revenue	4.858%	5/15/12	16,990	17,835
University of California Revenue	4.767%	5/15/15	5,375	5,526
University of Southern California GO	5.250%	10/1/11	3,325	3,895
University of Texas Permanent University Fund Revenue	3.376%	7/1/47	5,800	5,254
University of Texas Revenue	3.354%	8/15/47	3,200	2,898
University of Texas System Revenue Financing System Revenue	6.276%	8/15/41	1,535	1,567
University of Texas System Revenue Financing System Revenue	4.794%	8/15/46	1,710	1,903
University of Virginia Revenue	4.179%	9/1/17	3,425	3,334
Utah GO	4.554%	7/1/24	2,425	2,556
Utah GO	3.539%	7/1/25	8,410	8,611
Washington GO	5.140%	8/1/40	4,410	5,119
Wisconsin General Fund Annual Appropriation Revenue	3.154%	5/1/27	3,100	3,056
Wisconsin General Fund Annual Appropriation Revenue	3.954%	5/1/36	17,970	17,981
¹⁵ Wisconsin GO	5.700%	5/1/26	1,370	1,522
Total Taxable Municipal Bonds (Cost \$1,273,728)				1,378,758

Vanguard® Total Bond Market Index Fund
Schedule of Investments
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	Coupon	Shares	Market Value (\$000)
Temporary Cash Investment (1.2%)			
Money Market Fund (1.2%)			
¹⁷ Vanguard Market Liquidity Fund (Cost \$2,431,854)	2.530%	24,320,089	2,432,009
Total Investments (100.5%) (Cost \$208,029,729)			205,082,469
Other Assets and Liabilities—Net (-0.5%)			(1,075,885)
Net Assets (100%)			204,006,584

- § Security value determined using significant unobservable inputs.
- 1 Securities with a value of \$1,786,000 have been segregated as collateral for certain open To Be Announced (TBA) transactions.
- 2 U.S. government-guaranteed.
- 3 The issuer operates under a congressional charter; its securities are generally neither guaranteed by the U.S. Treasury nor backed by the full faith and credit of the U.S. government.
- 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 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.
- 6 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of December 31, 2018.
- 7 Adjustable-rate security based upon 12-month USD LIBOR plus spread.
- 8 Adjustable-rate security based upon 6-month USD LIBOR plus spread.
- 9 Adjustable-rate security based upon one-year Constant Maturity Treasury yield plus spread.
- 10 Certain of the fund's securities are exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2018, the aggregate value of these securities was \$1,280,195,000, representing 0.6% of net assets.
- 11 Guaranteed by the Federal Republic of Germany.
- 12 Guaranteed by the Government of Japan.
- 13 Guaranteed by the Republic of Austria.
- 14 Guaranteed by the Republic of the Philippines.
- 15 Scheduled principal and interest payments are guaranteed by AGM (Assured Guaranty Municipal Corporation).
- 16 Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.
- 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.
- GO—General Obligation Bond.
REIT—Real Estate Investment Trust.

