

Financial Statements and Other Information

Name of registrant: Vanguard Bond Index Funds

Date of fiscal year end: December 31

Date of reporting period: January 1, 2024—June 30, 2024

Item 7: Financial Statements and Financial Highlights for Open-End Management Investment Companies.

Financial Statements
For the six-months ended June 30, 2024
Vanguard Bond Index Funds

Vanguard Short-Term Bond Index Fund

Vanguard Intermediate-Term Bond Index Fund

Vanguard Long-Term Bond Index Fund

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Financial Statements (unaudited)

Schedule of Investments

As of June 30, 2024

The fund files its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year as an exhibit to its reports on Form N-PORT. The fund's Form N-PORT reports are available on the SEC's website at www.sec.gov.

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
U.S. Government and Agency Obligations (68.0%)				
U.S. Government Securities (66.7%)				
United States Treasury Note/Bond	3.000%	7/15/25	63,833	62,486
United States Treasury Note/Bond	0.250%	7/31/25	111,838	106,212
United States Treasury Note/Bond	4.750%	7/31/25	237,337	236,484
United States Treasury Note/Bond	2.000%	8/15/25	340,581	329,246
United States Treasury Note/Bond	3.125%	8/15/25	277,865	272,004
United States Treasury Note/Bond	0.250%	8/31/25	289,980	274,303
United States Treasury Note/Bond	2.750%	8/31/25	139,835	136,186
United States Treasury Note/Bond	5.000%	8/31/25	305,001	304,715
United States Treasury Note/Bond	3.500%	9/15/25	250,845	246,298
United States Treasury Note/Bond	0.250%	9/30/25	241,785	227,958
United States Treasury Note/Bond	5.000%	9/30/25	345,128	344,967
United States Treasury Note/Bond	4.250%	10/15/25	224,055	221,919
United States Treasury Note/Bond	0.250%	10/31/25	290,120	272,577
United States Treasury Note/Bond	3.000%	10/31/25	145,692	141,959
United States Treasury Note/Bond	5.000%	10/31/25	365,699	365,699
United States Treasury Note/Bond	2.250%	11/15/25	405,590	391,014
United States Treasury Note/Bond	4.500%	11/15/25	243,360	241,839
United States Treasury Note/Bond	0.375%	11/30/25	297,910	279,430
United States Treasury Note/Bond	2.875%	11/30/25	176,957	171,980
United States Treasury Note/Bond	4.875%	11/30/25	314,886	314,492
United States Treasury Note/Bond	4.000%	12/15/25	214,560	211,777
United States Treasury Note/Bond	0.375%	12/31/25	308,140	288,111
United States Treasury Note/Bond	2.625%	12/31/25	144,510	139,768
United States Treasury Note/Bond	4.250%	12/31/25	359,813	356,327
United States Treasury Note/Bond	3.875%	1/15/26	194,772	191,850
United States Treasury Note/Bond	0.375%	1/31/26	320,815	298,909
United States Treasury Note/Bond	2.625%	1/31/26	213,850	206,499
United States Treasury Note/Bond	4.250%	1/31/26	333,172	329,997
United States Treasury Note/Bond	1.625%	2/15/26	337,154	320,191
United States Treasury Note/Bond	4.000%	2/15/26	236,694	233,476
United States Treasury Note/Bond	6.000%	2/15/26	70,340	71,538
United States Treasury Note/Bond	0.500%	2/28/26	391,534	364,493
United States Treasury Note/Bond	2.500%	2/28/26	159,995	153,995
United States Treasury Note/Bond	4.625%	2/28/26	412,342	410,861
United States Treasury Note/Bond	4.625%	3/15/26	233,255	232,453
United States Treasury Note/Bond	0.750%	3/31/26	306,900	286,184
United States Treasury Note/Bond	2.250%	3/31/26	179,250	171,632
United States Treasury Note/Bond	4.500%	3/31/26	385,671	383,622
United States Treasury Note/Bond	3.750%	4/15/26	248,051	243,594
United States Treasury Note/Bond	0.750%	4/30/26	366,758	341,028
United States Treasury Note/Bond	2.375%	4/30/26	128,925	123,526
United States Treasury Note/Bond	4.875%	4/30/26	438,516	439,201
United States Treasury Note/Bond	1.625%	5/15/26	331,483	312,941
United States Treasury Note/Bond	3.625%	5/15/26	226,236	221,605
United States Treasury Note/Bond	0.750%	5/31/26	344,000	319,006
United States Treasury Note/Bond	2.125%	5/31/26	124,611	118,653
United States Treasury Note/Bond	4.875%	5/31/26	533,610	534,694
United States Treasury Note/Bond	4.125%	6/15/26	223,300	220,718
United States Treasury Note/Bond	0.875%	6/30/26	314,664	291,900
United States Treasury Note/Bond	1.875%	6/30/26	174,989	165,583
¹ United States Treasury Note/Bond	4.625%	6/30/26	188,768	188,444
United States Treasury Note/Bond	4.500%	7/15/26	138,983	138,375
United States Treasury Note/Bond	0.625%	7/31/26	337,933	310,846
United States Treasury Note/Bond	1.875%	7/31/26	140,225	132,403
United States Treasury Note/Bond	1.500%	8/15/26	350,150	327,664
United States Treasury Note/Bond	4.375%	8/15/26	241,885	240,298
United States Treasury Note/Bond	0.750%	8/31/26	362,390	333,286
United States Treasury Note/Bond	1.375%	8/31/26	111,475	103,916
United States Treasury Note/Bond	4.625%	9/15/26	92,065	91,964

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Note/Bond	0.875%	9/30/26	322,910	297,178
United States Treasury Note/Bond	1.625%	9/30/26	95,365	89,256
United States Treasury Note/Bond	4.625%	10/15/26	141,020	140,888
United States Treasury Note/Bond	1.125%	10/31/26	326,032	300,866
United States Treasury Note/Bond	1.625%	10/31/26	129,895	121,289
United States Treasury Note/Bond	2.000%	11/15/26	311,892	293,471
United States Treasury Note/Bond	4.625%	11/15/26	191,050	190,990
United States Treasury Note/Bond	1.250%	11/30/26	352,565	325,627
United States Treasury Note/Bond	1.625%	11/30/26	138,649	129,204
United States Treasury Note/Bond	4.375%	12/15/26	113,226	112,589
United States Treasury Note/Bond	1.250%	12/31/26	304,755	280,946
United States Treasury Note/Bond	1.750%	12/31/26	140,145	130,817
United States Treasury Note/Bond	4.000%	1/15/27	229,035	225,707
United States Treasury Note/Bond	1.500%	1/31/27	441,760	408,835
United States Treasury Note/Bond	2.250%	2/15/27	277,955	262,016
United States Treasury Note/Bond	4.125%	2/15/27	328,202	324,458
United States Treasury Note/Bond	1.125%	2/28/27	84,410	77,182
United States Treasury Note/Bond	1.875%	2/28/27	330,154	307,972
United States Treasury Note/Bond	4.250%	3/15/27	236,178	234,296
United States Treasury Note/Bond	0.625%	3/31/27	138,840	124,869
United States Treasury Note/Bond	2.500%	3/31/27	307,350	291,310
United States Treasury Note/Bond	4.500%	4/15/27	252,743	252,388
United States Treasury Note/Bond	0.500%	4/30/27	214,125	191,341
United States Treasury Note/Bond	2.750%	4/30/27	291,724	277,913
United States Treasury Note/Bond	2.375%	5/15/27	332,120	312,764
United States Treasury Note/Bond	4.500%	5/15/27	199,899	199,649
United States Treasury Note/Bond	0.500%	5/31/27	182,920	162,942
United States Treasury Note/Bond	2.625%	5/31/27	292,528	277,444
United States Treasury Note/Bond	4.625%	6/15/27	218,708	219,357
United States Treasury Note/Bond	0.500%	6/30/27	227,615	202,222
United States Treasury Note/Bond	3.250%	6/30/27	273,110	263,551
United States Treasury Note/Bond	0.375%	7/31/27	251,715	221,981
United States Treasury Note/Bond	2.750%	7/31/27	306,247	290,791
United States Treasury Note/Bond	2.250%	8/15/27	304,656	284,662
United States Treasury Note/Bond	0.500%	8/31/27	231,610	204,468
United States Treasury Note/Bond	3.125%	8/31/27	240,697	230,919
United States Treasury Note/Bond	0.375%	9/30/27	325,850	285,730
United States Treasury Note/Bond	4.125%	9/30/27	263,330	260,368
United States Treasury Note/Bond	0.500%	10/31/27	336,520	295,401
United States Treasury Note/Bond	4.125%	10/31/27	282,359	279,182
United States Treasury Note/Bond	2.250%	11/15/27	317,370	295,253
United States Treasury Note/Bond	0.625%	11/30/27	352,720	310,063
United States Treasury Note/Bond	3.875%	11/30/27	302,965	297,190
United States Treasury Note/Bond	0.625%	12/31/27	343,400	300,958
United States Treasury Note/Bond	3.875%	12/31/27	300,682	294,950
United States Treasury Note/Bond	0.750%	1/31/28	388,530	341,056
United States Treasury Note/Bond	3.500%	1/31/28	279,807	270,976
United States Treasury Note/Bond	2.750%	2/15/28	397,745	374,875
United States Treasury Note/Bond	1.125%	2/29/28	412,154	366,109
United States Treasury Note/Bond	4.000%	2/29/28	236,971	233,342
United States Treasury Note/Bond	1.250%	3/31/28	368,510	328,147
United States Treasury Note/Bond	3.625%	3/31/28	265,686	258,214
United States Treasury Note/Bond	1.250%	4/30/28	355,610	315,937
United States Treasury Note/Bond	3.500%	4/30/28	239,522	231,663
United States Treasury Note/Bond	2.875%	5/15/28	360,650	340,702
United States Treasury Note/Bond	1.250%	5/31/28	363,000	321,822
United States Treasury Note/Bond	3.625%	5/31/28	276,623	268,757
United States Treasury Note/Bond	1.250%	6/30/28	317,735	281,096
United States Treasury Note/Bond	4.000%	6/30/28	227,036	223,560
United States Treasury Note/Bond	1.000%	7/31/28	367,460	320,953
United States Treasury Note/Bond	4.125%	7/31/28	245,722	243,150
United States Treasury Note/Bond	2.875%	8/15/28	408,356	384,684
United States Treasury Note/Bond	1.125%	8/31/28	381,672	334,321
United States Treasury Note/Bond	4.375%	8/31/28	147,058	146,874
United States Treasury Note/Bond	1.250%	9/30/28	367,759	323,168
United States Treasury Note/Bond	4.625%	9/30/28	297,884	300,397
United States Treasury Note/Bond	1.375%	10/31/28	341,165	300,812
United States Treasury Note/Bond	4.875%	10/31/28	244,538	249,161
United States Treasury Note/Bond	3.125%	11/15/28	353,235	335,352
United States Treasury Note/Bond	5.250%	11/15/28	62,880	64,943

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Note/Bond	1.500%	11/30/28	327,540	289,873
United States Treasury Note/Bond	4.375%	11/30/28	297,788	297,788
United States Treasury Note/Bond	1.375%	12/31/28	326,900	287,059
United States Treasury Note/Bond	3.750%	12/31/28	344,208	335,495
United States Treasury Note/Bond	1.750%	1/31/29	307,495	274,199
United States Treasury Note/Bond	4.000%	1/31/29	349,025	343,681
United States Treasury Note/Bond	2.625%	2/15/29	412,000	381,937
United States Treasury Note/Bond	1.875%	2/28/29	296,005	265,017
United States Treasury Note/Bond	4.250%	2/28/29	346,523	345,007
United States Treasury Note/Bond	2.375%	3/31/29	312,400	285,748
United States Treasury Note/Bond	4.125%	3/31/29	391,914	387,995
United States Treasury Note/Bond	2.875%	4/30/29	257,000	240,335
United States Treasury Note/Bond	4.625%	4/30/29	379,303	383,689
United States Treasury Note/Bond	2.375%	5/15/29	285,000	260,241
United States Treasury Note/Bond	2.750%	5/31/29	245,000	227,620
United States Treasury Note/Bond	4.500%	5/31/29	316,297	318,472
¹ United States Treasury Note/Bond	4.250%	6/30/29	830,000	826,628
				38,585,204
Agency Bonds and Notes (1.3%)				
Federal Farm Credit Banks	4.250%	9/30/25	12,310	12,190
Federal Farm Credit Banks	5.125%	10/10/25	20,100	20,132
Federal Farm Credit Banks	5.125%	10/20/25	12,040	12,060
Federal Farm Credit Banks	4.000%	1/13/26	7,880	7,776
Federal Farm Credit Banks	3.875%	2/2/26	4,790	4,717
Federal Farm Credit Banks	4.750%	3/9/26	7,375	7,361
Federal Farm Credit Banks	4.875%	4/20/26	20,070	20,089
Federal Farm Credit Banks	4.750%	5/8/26	1,800	1,798
Federal Farm Credit Banks	4.375%	6/23/26	20,190	20,035
Federal Farm Credit Banks	4.375%	7/6/26	20,000	19,859
Federal Farm Credit Banks	4.625%	7/17/26	19,745	19,699
Federal Farm Credit Banks	5.000%	7/30/26	11,630	11,687
Federal Farm Credit Banks	4.500%	8/14/26	8,010	7,975
Federal Farm Credit Banks	4.875%	8/28/26	2,680	2,689
Federal Farm Credit Banks	4.500%	3/26/27	17,000	16,962
Federal Farm Credit Banks	4.750%	5/6/27	5,189	5,211
Federal Farm Credit Banks	4.500%	5/20/27	3,643	3,635
Federal Farm Credit Banks	4.625%	11/15/27	4,630	4,647
Federal Farm Credit Banks	4.500%	6/7/28	2,250	2,252
Federal Farm Credit Banks	4.500%	9/22/28	13,711	13,736
Federal Farm Credit Banks	4.250%	12/15/28	2,823	2,805
Federal Farm Credit Banks	4.750%	4/30/29	3,414	3,464
² Federal Home Loan Banks	4.000%	8/28/25	275	271
Federal Home Loan Banks	0.375%	9/4/25	15,810	14,956
Federal Home Loan Banks	4.875%	9/12/25	19,890	19,821
Federal Home Loan Banks	4.375%	6/12/26	7,650	7,595
Federal Home Loan Banks	1.875%	9/11/26	34,930	32,890
Federal Home Loan Banks	4.625%	9/11/26	41,735	41,663
Federal Home Loan Banks	4.625%	11/17/26	27,220	27,212
Federal Home Loan Banks	1.250%	12/21/26	33,750	31,080
Federal Home Loan Banks	4.125%	1/15/27	8,335	8,240
Federal Home Loan Banks	4.500%	3/12/27	5,000	4,988
Federal Home Loan Banks	4.750%	4/9/27	11,470	11,518
Federal Home Loan Banks	4.250%	12/10/27	2,915	2,891
Federal Home Loan Banks	4.000%	6/30/28	38,330	37,675
Federal Home Loan Banks	4.375%	9/8/28	14,950	14,906
Federal Home Loan Banks	4.750%	12/8/28	1,105	1,118
^{2,3} Federal Home Loan Mortgage Corp.	0.375%	7/21/25	44,300	42,135
³ Federal Home Loan Mortgage Corp.	0.375%	9/23/25	52,065	49,194
³ Federal National Mortgage Assn.	0.375%	8/25/25	44,960	42,581
³ Federal National Mortgage Assn.	0.500%	11/7/25	44,700	42,118
³ Federal National Mortgage Assn.	2.125%	4/24/26	30,300	28,899
³ Federal National Mortgage Assn.	1.875%	9/24/26	34,345	32,308
² Tennessee Valley Authority	6.750%	11/1/25	7,045	7,197
² Tennessee Valley Authority	2.875%	2/1/27	13,025	12,448
Tennessee Valley Authority	3.875%	3/15/28	11,895	11,631
				746,114
Total U.S. Government and Agency Obligations (Cost \$40,343,242)				39,331,318

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Corporate Bonds (25.7%)				
Communications (1.4%)				
Alphabet Inc.	0.450%	8/15/25	5,780	5,503
Alphabet Inc.	1.998%	8/15/26	7,662	7,214
Alphabet Inc.	0.800%	8/15/27	6,223	5,545
AT&T Inc.	1.700%	3/25/26	18,595	17,455
AT&T Inc.	3.800%	2/15/27	3,343	3,230
AT&T Inc.	4.250%	3/1/27	9,891	9,663
AT&T Inc.	2.300%	6/1/27	18,415	17,037
AT&T Inc.	1.650%	2/1/28	16,873	14,985
² AT&T Inc.	4.100%	2/15/28	8,515	8,219
AT&T Inc.	4.350%	3/1/29	18,702	18,127
Baidu Inc.	4.125%	6/30/25	4,090	4,033
Baidu Inc.	1.720%	4/9/26	3,402	3,195
Baidu Inc.	1.625%	2/23/27	2,785	2,541
Baidu Inc.	3.625%	7/6/27	5,740	5,485
Baidu Inc.	4.375%	3/29/28	3,600	3,511
Booking Holdings Inc.	3.600%	6/1/26	10,902	10,602
Booking Holdings Inc.	3.550%	3/15/28	4,140	3,937
Charter Communications Operating LLC	4.908%	7/23/25	6,913	6,854
Charter Communications Operating LLC	6.150%	11/10/26	5,819	5,873
Charter Communications Operating LLC	3.750%	2/15/28	14,290	13,289
Charter Communications Operating LLC	2.250%	1/15/29	7,600	6,501
Charter Communications Operating LLC	5.050%	3/30/29	7,265	6,987
Charter Communications Operating LLC	6.100%	6/1/29	11,000	11,040
Comcast Corp.	3.375%	8/15/25	5,144	5,039
Comcast Corp.	3.950%	10/15/25	20,832	20,504
Comcast Corp.	3.150%	3/1/26	20,031	19,366
Comcast Corp.	2.350%	1/15/27	13,342	12,494
Comcast Corp.	3.300%	2/1/27	3,081	2,953
Comcast Corp.	3.300%	4/1/27	5,009	4,790
Comcast Corp.	3.150%	2/15/28	13,720	12,890
Comcast Corp.	3.550%	5/1/28	7,459	7,084
Comcast Corp.	4.150%	10/15/28	25,182	24,386
Comcast Corp.	4.550%	1/15/29	2,822	2,778
Comcast Corp.	5.100%	6/1/29	5,000	5,032
Discovery Communications LLC	4.900%	3/11/26	7,923	7,808
Discovery Communications LLC	3.950%	3/20/28	11,680	10,919
Discovery Communications LLC	4.125%	5/15/29	4,327	3,995
Electronic Arts Inc.	4.800%	3/1/26	2,910	2,889
Expedia Group Inc.	5.000%	2/15/26	9,174	9,103
Expedia Group Inc.	4.625%	8/1/27	6,457	6,338
FactSet Research Systems Inc.	2.900%	3/1/27	2,742	2,564
Fox Corp.	4.709%	1/25/29	11,741	11,531
Interpublic Group of Cos. Inc.	4.650%	10/1/28	2,479	2,424
Meta Platforms Inc.	3.500%	8/15/27	19,969	19,179
Meta Platforms Inc.	4.600%	5/15/28	10,725	10,683
Netflix Inc.	4.375%	11/15/26	5,501	5,403
Netflix Inc.	4.875%	4/15/28	10,313	10,252
Netflix Inc.	5.875%	11/15/28	14,908	15,363
Netflix Inc.	6.375%	5/15/29	4,104	4,324
Omnicom Group Inc.	3.600%	4/15/26	9,935	9,614
Paramount Global	2.900%	1/15/27	5,230	4,827
Paramount Global	3.700%	6/1/28	3,550	3,204
Paramount Global	4.200%	6/1/29	2,710	2,418
Rogers Communications Inc.	3.625%	12/15/25	5,602	5,449
Rogers Communications Inc.	2.900%	11/15/26	3,814	3,603
Rogers Communications Inc.	3.200%	3/15/27	5,405	5,128
Rogers Communications Inc.	5.000%	2/15/29	10,600	10,470
Sprint Capital Corp.	6.875%	11/15/28	25,465	26,995
Take-Two Interactive Software Inc.	5.000%	3/28/26	4,925	4,893
Take-Two Interactive Software Inc.	3.700%	4/14/27	3,223	3,099
Take-Two Interactive Software Inc.	4.950%	3/28/28	3,730	3,695
TCI Communications Inc.	7.875%	2/15/26	3,950	4,113
Telefonica Emisiones SA	4.103%	3/8/27	5,476	5,317
TELUS Corp.	2.800%	2/16/27	5,480	5,149
Thomson Reuters Corp.	3.350%	5/15/26	2,940	2,834
T-Mobile USA Inc.	1.500%	2/15/26	5,802	5,447
T-Mobile USA Inc.	2.250%	2/15/26	1,057	1,005

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
T-Mobile USA Inc.	2.625%	4/15/26	12,447	11,846
T-Mobile USA Inc.	3.750%	4/15/27	31,952	30,714
T-Mobile USA Inc.	4.750%	2/1/28	9,706	9,559
T-Mobile USA Inc.	2.050%	2/15/28	16,975	15,238
T-Mobile USA Inc.	4.950%	3/15/28	4,440	4,410
T-Mobile USA Inc.	4.800%	7/15/28	4,675	4,613
T-Mobile USA Inc.	4.850%	1/15/29	2,000	1,975
T-Mobile USA Inc.	2.625%	2/15/29	2,525	2,264
T-Mobile USA Inc.	2.400%	3/15/29	5,414	4,790
T-Mobile USA Inc.	3.375%	4/15/29	13,313	12,295
² TWDC Enterprises 18 Corp.	3.150%	9/17/25	7,773	7,576
TWDC Enterprises 18 Corp.	3.000%	2/13/26	6,282	6,060
² TWDC Enterprises 18 Corp.	1.850%	7/30/26	4,757	4,448
Verizon Communications Inc.	0.850%	11/20/25	13,766	12,944
Verizon Communications Inc.	1.450%	3/20/26	10,715	10,037
Verizon Communications Inc.	2.625%	8/15/26	8,524	8,082
Verizon Communications Inc.	4.125%	3/16/27	21,865	21,314
Verizon Communications Inc.	3.000%	3/22/27	7,484	7,083
Verizon Communications Inc.	2.100%	3/22/28	19,345	17,400
Verizon Communications Inc.	4.329%	9/21/28	27,051	26,300
Verizon Communications Inc.	3.875%	2/8/29	3,792	3,604
Vodafone Group plc	4.375%	5/30/28	4,842	4,740
Walt Disney Co.	3.700%	10/15/25	4,713	4,623
Walt Disney Co.	1.750%	1/13/26	5,381	5,105
Walt Disney Co.	3.375%	11/15/26	4,321	4,155
Walt Disney Co.	2.200%	1/13/28	5,933	5,426
Walt Disney Co.	2.000%	9/1/29	4,875	4,233
Warnermedia Holdings Inc.	3.755%	3/15/27	26,742	25,366
Warnermedia Holdings Inc.	4.054%	3/15/29	5,202	4,804
				819,181
Consumer Discretionary (2.0%)				
Alibaba Group Holding Ltd.	3.400%	12/6/27	16,880	15,939
Amazon.com Inc.	4.600%	12/1/25	11,757	11,680
Amazon.com Inc.	5.200%	12/3/25	3,979	3,986
Amazon.com Inc.	1.000%	5/12/26	5,303	4,932
Amazon.com Inc.	3.300%	4/13/27	35,574	34,119
Amazon.com Inc.	3.150%	8/22/27	13,308	12,641
Amazon.com Inc.	4.550%	12/1/27	15,045	14,935
Amazon.com Inc.	1.650%	5/12/28	5,385	4,796
Amazon.com Inc.	3.450%	4/13/29	10,000	9,487
² American Honda Finance Corp.	1.200%	7/8/25	5,055	4,844
² American Honda Finance Corp.	1.000%	9/10/25	6,637	6,298
² American Honda Finance Corp.	4.950%	1/9/26	3,625	3,607
² American Honda Finance Corp.	5.250%	7/7/26	8,005	8,021
² American Honda Finance Corp.	2.300%	9/9/26	3,791	3,567
² American Honda Finance Corp.	2.350%	1/8/27	1,524	1,425
American Honda Finance Corp.	4.900%	3/12/27	6,920	6,895
² American Honda Finance Corp.	2.000%	3/24/28	6,545	5,886
² American Honda Finance Corp.	5.125%	7/7/28	7,485	7,520
American Honda Finance Corp.	5.650%	11/15/28	9,245	9,472
American Honda Finance Corp.	4.900%	3/13/29	3,350	3,336
AutoNation Inc.	4.500%	10/1/25	3,229	3,177
AutoNation Inc.	3.800%	11/15/27	3,630	3,417
AutoZone Inc.	3.125%	4/21/26	4,737	4,552
AutoZone Inc.	5.050%	7/15/26	4,000	3,986
AutoZone Inc.	3.750%	6/1/27	6,521	6,271
AutoZone Inc.	4.500%	2/1/28	4,425	4,325
AutoZone Inc.	6.250%	11/1/28	3,165	3,301
AutoZone Inc.	3.750%	4/18/29	3,000	2,825
AutoZone Inc.	5.100%	7/15/29	5,500	5,476
BorgWarner Inc.	2.650%	7/1/27	8,445	7,834
Brunswick Corp.	5.850%	3/18/29	2,400	2,400
Darden Restaurants Inc.	3.850%	5/1/27	4,330	4,160
DR Horton Inc.	2.600%	10/15/25	5,400	5,204
DR Horton Inc.	1.300%	10/15/26	75	69
DR Horton Inc.	1.400%	10/15/27	2,155	1,917
eBay Inc.	5.900%	11/22/25	4,200	4,222
eBay Inc.	1.400%	5/10/26	5,065	4,712
eBay Inc.	3.600%	6/5/27	5,212	5,002

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
eBay Inc.	5.950%	11/22/27	4,725	4,864
Ford Motor Credit Co. LLC	4.134%	8/4/25	7,213	7,078
Ford Motor Credit Co. LLC	3.375%	11/13/25	245	237
² Ford Motor Credit Co. LLC	4.389%	1/8/26	200	196
Ford Motor Credit Co. LLC	6.950%	6/10/26	11,002	11,209
Ford Motor Credit Co. LLC	4.542%	8/1/26	5,972	5,815
Ford Motor Credit Co. LLC	2.700%	8/10/26	11,969	11,244
Ford Motor Credit Co. LLC	4.271%	1/9/27	12,980	12,505
Ford Motor Credit Co. LLC	5.800%	3/5/27	5,000	5,001
Ford Motor Credit Co. LLC	5.850%	5/17/27	10,428	10,438
Ford Motor Credit Co. LLC	4.950%	5/28/27	8,768	8,564
Ford Motor Credit Co. LLC	4.125%	8/17/27	12,670	12,042
Ford Motor Credit Co. LLC	3.815%	11/2/27	1,554	1,457
Ford Motor Credit Co. LLC	7.350%	11/4/27	3,018	3,146
Ford Motor Credit Co. LLC	2.900%	2/16/28	4,670	4,224
Ford Motor Credit Co. LLC	6.800%	5/12/28	3,037	3,130
Ford Motor Credit Co. LLC	6.798%	11/7/28	19,527	20,188
Ford Motor Credit Co. LLC	2.900%	2/10/29	5,116	4,512
Ford Motor Credit Co. LLC	5.800%	3/8/29	9,750	9,722
Ford Motor Credit Co. LLC	5.113%	5/3/29	22,224	21,484
General Motors Co.	6.125%	10/1/25	20,374	20,478
General Motors Co.	6.800%	10/1/27	3,280	3,405
General Motors Financial Co. Inc.	4.300%	7/13/25	4,866	4,801
General Motors Financial Co. Inc.	1.250%	1/8/26	10,191	9,544
General Motors Financial Co. Inc.	5.250%	3/1/26	13,840	13,762
General Motors Financial Co. Inc.	5.400%	4/6/26	7,515	7,499
General Motors Financial Co. Inc.	1.500%	6/10/26	10,320	9,558
General Motors Financial Co. Inc.	4.000%	10/6/26	11,383	11,022
General Motors Financial Co. Inc.	4.350%	1/17/27	12,946	12,609
General Motors Financial Co. Inc.	2.350%	2/26/27	5,055	4,675
General Motors Financial Co. Inc.	5.000%	4/9/27	10,209	10,106
General Motors Financial Co. Inc.	5.350%	7/15/27	5,820	5,805
General Motors Financial Co. Inc.	2.700%	8/20/27	5,723	5,282
General Motors Financial Co. Inc.	3.850%	1/5/28	125	119
General Motors Financial Co. Inc.	6.000%	1/9/28	8,955	9,108
General Motors Financial Co. Inc.	2.400%	4/10/28	5,030	4,511
General Motors Financial Co. Inc.	5.800%	6/23/28	8,175	8,270
General Motors Financial Co. Inc.	2.400%	10/15/28	4,153	3,671
General Motors Financial Co. Inc.	5.800%	1/7/29	4,025	4,063
General Motors Financial Co. Inc.	4.300%	4/6/29	4,770	4,532
General Motors Financial Co. Inc.	5.550%	7/15/29	5,000	5,001
GXO Logistics Inc.	1.650%	7/15/26	4,370	4,029
GXO Logistics Inc.	6.250%	5/6/29	3,540	3,604
Harley-Davidson Inc.	3.500%	7/28/25	4,049	3,955
Hasbro Inc.	3.550%	11/19/26	9,603	9,168
Home Depot Inc.	3.350%	9/15/25	10,627	10,388
Home Depot Inc.	4.000%	9/15/25	2,840	2,799
² Home Depot Inc.	5.100%	12/24/25	12,750	12,740
Home Depot Inc.	3.000%	4/1/26	8,637	8,326
Home Depot Inc.	5.150%	6/25/26	9,750	9,759
Home Depot Inc.	2.125%	9/15/26	4,645	4,364
Home Depot Inc.	4.950%	9/30/26	3,135	3,130
Home Depot Inc.	2.500%	4/15/27	5,107	4,783
Home Depot Inc.	2.875%	4/15/27	7,037	6,662
Home Depot Inc.	4.875%	6/25/27	4,500	4,492
Home Depot Inc.	2.800%	9/14/27	5,291	4,956
Home Depot Inc.	1.500%	9/15/28	6,594	5,785
Home Depot Inc.	3.900%	12/6/28	7,210	6,965
Home Depot Inc.	4.900%	4/15/29	5,975	5,986
Home Depot Inc.	2.950%	6/15/29	10,000	9,165
Home Depot Inc.	4.750%	6/25/29	6,700	6,662
Honda Motor Co. Ltd.	2.534%	3/10/27	16,092	15,077
Hyatt Hotels Corp.	4.850%	3/15/26	4,462	4,411
Hyatt Hotels Corp.	5.750%	1/30/27	2,295	2,316
Hyatt Hotels Corp.	5.250%	6/30/29	3,200	3,174
JD.com Inc.	3.875%	4/29/26	4,439	4,322
Las Vegas Sands Corp.	5.900%	6/1/27	7,000	7,036
Lear Corp.	4.250%	5/15/29	4,794	4,567
Leggett & Platt Inc.	3.500%	11/15/27	3,638	3,335
Leggett & Platt Inc.	4.400%	3/15/29	2,933	2,682

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Leland Stanford Junior University	1.289%	6/1/27	3,494	3,160
Lennar Corp.	5.250%	6/1/26	1,507	1,503
Lennar Corp.	4.750%	11/29/27	5,230	5,157
Lowe's Cos. Inc.	4.400%	9/8/25	5,675	5,602
Lowe's Cos. Inc.	3.375%	9/15/25	4,228	4,125
Lowe's Cos. Inc.	4.800%	4/1/26	5,025	4,984
Lowe's Cos. Inc.	2.500%	4/15/26	8,667	8,256
Lowe's Cos. Inc.	3.350%	4/1/27	9,211	8,793
Lowe's Cos. Inc.	3.100%	5/3/27	8,782	8,315
Lowe's Cos. Inc.	1.300%	4/15/28	5,248	4,579
Lowe's Cos. Inc.	1.700%	9/15/28	2,727	2,383
Lowe's Cos. Inc.	3.650%	4/5/29	9,075	8,540
Magna International Inc.	4.150%	10/1/25	2,221	2,185
Magna International Inc.	5.050%	3/14/29	6,425	6,416
Marriott International Inc.	3.750%	10/1/25	4,962	4,857
² Marriott International Inc.	3.125%	6/15/26	4,049	3,886
² Marriott International Inc.	5.000%	10/15/27	5,851	5,835
² Marriott International Inc.	4.000%	4/15/28	5,045	4,843
² Marriott International Inc.	5.550%	10/15/28	2,223	2,253
² Marriott International Inc.	4.875%	5/15/29	1,400	1,382
Masco Corp.	1.500%	2/15/28	5,035	4,414
² McDonald's Corp.	3.300%	7/1/25	9,278	9,088
² McDonald's Corp.	1.450%	9/1/25	6,561	6,278
² McDonald's Corp.	3.700%	1/30/26	2,426	2,371
² McDonald's Corp.	3.500%	3/1/27	5,876	5,640
² McDonald's Corp.	3.800%	4/1/28	7,425	7,129
² McDonald's Corp.	4.800%	8/14/28	5,625	5,591
² McDonald's Corp.	5.000%	5/17/29	5,065	5,061
Mohawk Industries Inc.	5.850%	9/18/28	3,087	3,150
NIKE Inc.	2.750%	3/27/27	5,452	5,163
O'Reilly Automotive Inc.	3.550%	3/15/26	3,555	3,445
O'Reilly Automotive Inc.	5.750%	11/20/26	2,115	2,135
O'Reilly Automotive Inc.	3.600%	9/1/27	2,400	2,287
O'Reilly Automotive Inc.	3.900%	6/1/29	7,000	6,619
Owens Corning	3.400%	8/15/26	3,141	3,010
Owens Corning	5.500%	6/15/27	1,000	1,009
Polaris Inc.	6.950%	3/15/29	2,682	2,811
PulteGroup Inc.	5.000%	1/15/27	1,045	1,037
PVH Corp.	4.625%	7/10/25	4,335	4,286
Ralph Lauren Corp.	3.750%	9/15/25	3,599	3,526
Ross Stores Inc.	0.875%	4/15/26	7,555	6,986
Sands China Ltd.	5.125%	8/8/25	11,825	11,729
Sands China Ltd.	4.050%	1/8/26	5,280	5,110
Sands China Ltd.	2.300%	3/8/27	4,805	4,381
Sands China Ltd.	5.400%	8/8/28	11,386	11,148
Sands China Ltd.	2.850%	3/8/29	2,700	2,363
Snap-on Inc.	3.250%	3/1/27	1,956	1,877
Stanley Black & Decker Inc.	3.400%	3/1/26	5,725	5,547
Starbucks Corp.	3.800%	8/15/25	5,354	5,264
Starbucks Corp.	4.750%	2/15/26	5,164	5,128
Starbucks Corp.	2.450%	6/15/26	367	349
Starbucks Corp.	2.000%	3/12/27	3,140	2,897
Tapestry Inc.	7.050%	11/27/25	1,350	1,373
Tapestry Inc.	7.000%	11/27/26	1,905	1,958
Tapestry Inc.	7.350%	11/27/28	7,644	7,931
TJX Cos. Inc.	2.250%	9/15/26	4,836	4,556
Toll Brothers Finance Corp.	4.875%	11/15/25	3,846	3,803
Toll Brothers Finance Corp.	4.350%	2/15/28	4,190	4,045
Toyota Motor Corp.	1.339%	3/25/26	10,027	9,399
Toyota Motor Corp.	5.275%	7/13/26	3,500	3,511
Toyota Motor Corp.	5.118%	7/13/28	6,090	6,133
² Toyota Motor Credit Corp.	0.800%	10/16/25	5,920	5,596
² Toyota Motor Credit Corp.	5.400%	11/10/25	5,547	5,558
² Toyota Motor Credit Corp.	4.800%	1/5/26	2,709	2,695
² Toyota Motor Credit Corp.	0.800%	1/9/26	6,029	5,649
² Toyota Motor Credit Corp.	5.200%	5/15/26	7,500	7,511
² Toyota Motor Credit Corp.	4.450%	5/18/26	5,920	5,846
² Toyota Motor Credit Corp.	1.125%	6/18/26	5,656	5,238
² Toyota Motor Credit Corp.	5.000%	8/14/26	3,555	3,546
² Toyota Motor Credit Corp.	5.400%	11/20/26	5,205	5,241

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² Toyota Motor Credit Corp.	1.900%	1/13/27	1,560	1,443
² Toyota Motor Credit Corp.	5.000%	3/19/27	5,360	5,358
² Toyota Motor Credit Corp.	3.050%	3/22/27	7,845	7,452
² Toyota Motor Credit Corp.	1.150%	8/13/27	5,160	4,601
² Toyota Motor Credit Corp.	4.550%	9/20/27	5,214	5,149
Toyota Motor Credit Corp.	5.450%	11/10/27	4,935	5,006
Toyota Motor Credit Corp.	4.625%	1/12/28	5,065	5,018
² Toyota Motor Credit Corp.	1.900%	4/6/28	3,515	3,155
² Toyota Motor Credit Corp.	5.250%	9/11/28	4,985	5,042
² Toyota Motor Credit Corp.	4.650%	1/5/29	4,070	4,020
Toyota Motor Credit Corp.	3.650%	1/8/29	3,115	2,958
Toyota Motor Credit Corp.	5.050%	5/16/29	5,925	5,945
² Toyota Motor Credit Corp.	4.450%	6/29/29	8,696	8,526
VF Corp.	2.800%	4/23/27	3,780	3,452
Whirlpool Corp.	4.750%	2/26/29	2,577	2,536
				1,138,884
Consumer Staples (1.5%)				
Ahold Finance USA LLC	6.875%	5/1/29	2,267	2,426
Altria Group Inc.	4.400%	2/14/26	10,939	10,762
Altria Group Inc.	6.200%	11/1/28	3,190	3,307
Altria Group Inc.	4.800%	2/14/29	11,200	11,016
² Anheuser-Busch Cos. LLC	3.650%	2/1/26	1,750	1,709
Anheuser-Busch InBev Worldwide Inc.	4.750%	1/23/29	27,200	27,041
Archer-Daniels-Midland Co.	2.500%	8/11/26	3,271	3,100
Avery Dennison Corp.	4.875%	12/6/28	8,238	8,117
BAT Capital Corp.	2.789%	9/6/24	12,370	12,293
BAT Capital Corp.	3.215%	9/6/26	4,226	4,033
BAT Capital Corp.	4.700%	4/2/27	1,924	1,894
BAT Capital Corp.	3.557%	8/15/27	6,550	6,220
BAT Capital Corp.	2.259%	3/25/28	5,675	5,084
BAT International Finance plc	1.668%	3/25/26	14,652	13,732
BAT International Finance plc	4.448%	3/16/28	7,525	7,284
BAT International Finance plc	5.931%	2/2/29	13,670	13,990
Bunge Ltd. Finance Corp.	1.630%	8/17/25	4,488	4,294
Bunge Ltd. Finance Corp.	3.250%	8/15/26	4,809	4,602
Campbell Soup Co.	5.300%	3/20/26	2,550	2,544
Campbell Soup Co.	5.200%	3/19/27	3,000	3,004
Campbell Soup Co.	4.150%	3/15/28	7,750	7,507
Campbell Soup Co.	5.200%	3/21/29	4,120	4,125
Church & Dwight Co. Inc.	3.150%	8/1/27	3,095	2,938
Clorox Co.	3.100%	10/1/27	2,454	2,308
Clorox Co.	4.400%	5/1/29	4,875	4,745
Coca-Cola Co.	3.375%	3/25/27	12,491	12,063
Coca-Cola Co.	1.450%	6/1/27	7,406	6,768
Coca-Cola Co.	1.000%	3/15/28	3,500	3,072
Coca-Cola Consolidated Inc.	3.800%	11/25/25	3,095	3,026
Coca-Cola Consolidated Inc.	5.250%	6/1/29	4,000	4,017
Colgate-Palmolive Co.	4.800%	3/2/26	5,170	5,158
Colgate-Palmolive Co.	3.100%	8/15/27	7,450	7,095
Colgate-Palmolive Co.	4.600%	3/1/28	5,230	5,224
Conagra Brands Inc.	4.600%	11/1/25	8,836	8,730
Conagra Brands Inc.	4.850%	11/1/28	10,590	10,410
Constellation Brands Inc.	4.400%	11/15/25	5,170	5,100
Constellation Brands Inc.	4.750%	12/1/25	4,267	4,221
Constellation Brands Inc.	5.000%	2/2/26	3,000	2,992
Constellation Brands Inc.	3.700%	12/6/26	6,558	6,333
Constellation Brands Inc.	4.350%	5/9/27	4,458	4,351
Constellation Brands Inc.	3.600%	2/15/28	5,082	4,816
Constellation Brands Inc.	4.650%	11/15/28	9,955	9,741
Constellation Brands Inc.	4.800%	1/15/29	1,500	1,479
Costco Wholesale Corp.	3.000%	5/18/27	4,910	4,696
Costco Wholesale Corp.	1.375%	6/20/27	13,135	11,934
Diageo Capital plc	1.375%	9/29/25	5,964	5,677
Diageo Capital plc	5.300%	10/24/27	10,230	10,318
Diageo Capital plc	3.875%	5/18/28	1,223	1,177
Diageo Capital plc	2.375%	10/24/29	4,975	4,395
Dollar General Corp.	4.150%	11/1/25	5,422	5,319
Dollar General Corp.	3.875%	4/15/27	5,099	4,901
Dollar General Corp.	4.625%	11/1/27	2,920	2,856

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Dollar General Corp.	4.125%	5/1/28	4,059	3,908
Dollar General Corp.	5.200%	7/5/28	2,185	2,180
Dollar Tree Inc.	4.200%	5/15/28	9,000	8,642
Estee Lauder Cos. Inc.	3.150%	3/15/27	3,620	3,457
Estee Lauder Cos. Inc.	4.375%	5/15/28	4,245	4,158
General Mills Inc.	4.700%	1/30/27	1,650	1,630
General Mills Inc.	3.200%	2/10/27	7,450	7,097
General Mills Inc.	4.200%	4/17/28	11,432	11,072
Haleon US Capital LLC	3.375%	3/24/27	15,364	14,662
Haleon US Capital LLC	3.375%	3/24/29	5,963	5,537
Hershey Co.	3.200%	8/21/25	697	682
Hershey Co.	2.300%	8/15/26	4,050	3,823
Hershey Co.	4.250%	5/4/28	1,630	1,603
Hormel Foods Corp.	4.800%	3/30/27	3,050	3,039
Hormel Foods Corp.	1.700%	6/3/28	4,595	4,081
Ingredion Inc.	3.200%	10/1/26	4,227	4,034
J M Smucker Co.	3.375%	12/15/27	3,480	3,298
J M Smucker Co.	5.900%	11/15/28	2,505	2,580
JBS USA Holding Lux Sarl	2.500%	1/15/27	5,850	5,439
Kellanova	3.250%	4/1/26	3,856	3,720
Kellanova	4.300%	5/15/28	4,000	3,894
Kenvue Inc.	5.350%	3/22/26	4,420	4,431
Kenvue Inc.	5.050%	3/22/28	8,425	8,469
Keurig Dr Pepper Inc.	3.400%	11/15/25	2,815	2,739
Keurig Dr Pepper Inc.	2.550%	9/15/26	914	862
Keurig Dr Pepper Inc.	5.100%	3/15/27	3,500	3,501
Keurig Dr Pepper Inc.	3.430%	6/15/27	4,872	4,645
Keurig Dr Pepper Inc.	4.597%	5/25/28	13,150	12,885
Keurig Dr Pepper Inc.	5.050%	3/15/29	3,500	3,495
Keurig Dr Pepper Inc.	3.950%	4/15/29	8,530	8,111
Kimberly-Clark Corp.	3.050%	8/15/25	2,190	2,139
Kimberly-Clark Corp.	2.750%	2/15/26	2,946	2,838
Kimberly-Clark Corp.	3.200%	4/25/29	3,606	3,361
Kraft Heinz Foods Co.	3.000%	6/1/26	9,710	9,305
Kraft Heinz Foods Co.	3.875%	5/15/27	19,214	18,587
Kroger Co.	3.500%	2/1/26	2,922	2,836
Kroger Co.	2.650%	10/15/26	5,024	4,745
Kroger Co.	3.700%	8/1/27	2,634	2,531
Kroger Co.	4.500%	1/15/29	4,000	3,924
McCormick & Co. Inc.	0.900%	2/15/26	4,563	4,249
McCormick & Co. Inc.	3.400%	8/15/27	4,975	4,727
Mead Johnson Nutrition Co.	4.125%	11/15/25	10,447	10,268
Molson Coors Beverage Co.	3.000%	7/15/26	13,294	12,728
Mondelez International Inc.	2.625%	3/17/27	9,550	8,953
Mondelez International Inc.	4.750%	2/20/29	3,280	3,241
PepsiCo Inc.	3.500%	7/17/25	8,338	8,190
PepsiCo Inc.	5.250%	11/10/25	3,170	3,180
PepsiCo Inc.	2.850%	2/24/26	5,241	5,064
PepsiCo Inc.	2.375%	10/6/26	6,056	5,723
PepsiCo Inc.	5.125%	11/10/26	2,105	2,114
PepsiCo Inc.	2.625%	3/19/27	9,661	9,104
PepsiCo Inc.	3.000%	10/15/27	11,775	11,133
PepsiCo Inc.	3.600%	2/18/28	1,100	1,058
PepsiCo Inc.	4.450%	5/15/28	4,080	4,052
PepsiCo Inc.	7.000%	3/1/29	1,395	1,524
Philip Morris International Inc.	3.375%	8/11/25	6,382	6,238
Philip Morris International Inc.	5.000%	11/17/25	6,864	6,830
Philip Morris International Inc.	4.875%	2/13/26	3,945	3,916
Philip Morris International Inc.	2.750%	2/25/26	8,370	8,021
Philip Morris International Inc.	0.875%	5/1/26	3,021	2,791
Philip Morris International Inc.	4.750%	2/12/27	4,500	4,464
Philip Morris International Inc.	5.125%	11/17/27	15,635	15,632
Philip Morris International Inc.	4.875%	2/15/28	19,755	19,591
Philip Morris International Inc.	4.875%	2/13/29	4,753	4,699
Procter & Gamble Co.	0.550%	10/29/25	5,319	5,017
Procter & Gamble Co.	2.700%	2/2/26	2,546	2,458
Procter & Gamble Co.	2.450%	11/3/26	3,635	3,443
Procter & Gamble Co.	2.800%	3/25/27	11,034	10,488
Procter & Gamble Co.	2.850%	8/11/27	4,700	4,441
Procter & Gamble Co.	3.950%	1/26/28	4,840	4,736

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Procter & Gamble Co.	4.350%	1/29/29	7,450	7,385
Sysco Corp.	3.750%	10/1/25	8,066	7,896
Sysco Corp.	3.300%	7/15/26	3,681	3,539
Sysco Corp.	5.750%	1/17/29	7,278	7,453
Target Corp.	2.500%	4/15/26	5,887	5,639
Target Corp.	1.950%	1/15/27	4,960	4,617
Target Corp.	3.375%	4/15/29	8,930	8,397
Tyson Foods Inc.	4.000%	3/1/26	10,740	10,488
Tyson Foods Inc.	5.400%	3/15/29	9,900	9,920
Unilever Capital Corp.	3.100%	7/30/25	4,940	4,836
Unilever Capital Corp.	2.000%	7/28/26	6,337	5,956
Unilever Capital Corp.	3.500%	3/22/28	5,015	4,785
Unilever Capital Corp.	4.875%	9/8/28	8,275	8,280
Unilever Capital Corp.	2.125%	9/6/29	5,975	5,249
Walmart Inc.	3.900%	9/9/25	8,381	8,266
Walmart Inc.	4.000%	4/15/26	1,615	1,590
Walmart Inc.	3.050%	7/8/26	3,779	3,650
Walmart Inc.	1.050%	9/17/26	6,910	6,368
Walmart Inc.	3.950%	9/9/27	7,490	7,316
Walmart Inc.	3.900%	4/15/28	5,360	5,223
Walmart Inc.	3.700%	6/26/28	10,914	10,587
Walmart Inc.	1.500%	9/22/28	8,935	7,893
				865,290
Energy (1.2%)				
Apache Corp.	4.375%	10/15/28	1,752	1,663
Baker Hughes Holdings LLC	2.061%	12/15/26	1,810	1,680
Baker Hughes Holdings LLC	3.337%	12/15/27	3,984	3,770
Boardwalk Pipelines LP	5.950%	6/1/26	7,405	7,445
Boardwalk Pipelines LP	4.450%	7/15/27	841	818
Boardwalk Pipelines LP	4.800%	5/3/29	2,950	2,884
BP Capital Markets America Inc.	3.796%	9/21/25	6,382	6,272
BP Capital Markets America Inc.	3.410%	2/11/26	5,677	5,519
² BP Capital Markets America Inc.	3.119%	5/4/26	11,284	10,863
² BP Capital Markets America Inc.	3.017%	1/16/27	9,029	8,578
BP Capital Markets America Inc.	3.543%	4/6/27	5,849	5,623
² BP Capital Markets America Inc.	3.588%	4/14/27	5,753	5,534
BP Capital Markets America Inc.	5.017%	11/17/27	4,400	4,396
BP Capital Markets America Inc.	3.937%	9/21/28	6,118	5,870
BP Capital Markets America Inc.	4.234%	11/6/28	15,700	15,222
BP Capital Markets America Inc.	4.699%	4/10/29	7,375	7,269
BP Capital Markets plc	3.279%	9/19/27	3,450	3,271
BP Capital Markets plc	3.723%	11/28/28	4,666	4,435
Canadian Natural Resources Ltd.	2.050%	7/15/25	4,546	4,380
Canadian Natural Resources Ltd.	3.850%	6/1/27	9,630	9,263
Cenovus Energy Inc.	4.250%	4/15/27	4,397	4,274
Cheniere Corpus Christi Holdings LLC	5.125%	6/30/27	10,642	10,628
Cheniere Energy Inc.	4.625%	10/15/28	9,302	9,033
Chevron Corp.	3.326%	11/17/25	6,712	6,556
Chevron Corp.	2.954%	5/16/26	4,722	4,545
Chevron Corp.	1.995%	5/11/27	4,237	3,915
Chevron USA Inc.	0.687%	8/12/25	5,018	4,780
Chevron USA Inc.	1.018%	8/12/27	2,495	2,218
Chevron USA Inc.	3.850%	1/15/28	3,121	3,029
ConocoPhillips Co.	6.950%	4/15/29	7,250	7,858
Continental Resources Inc.	4.375%	1/15/28	7,697	7,395
Coterra Energy Inc.	3.900%	5/15/27	6,737	6,479
Coterra Energy Inc.	4.375%	3/15/29	2,510	2,397
DCP Midstream Operating LP	5.375%	7/15/25	1,856	1,849
DCP Midstream Operating LP	5.625%	7/15/27	3,860	3,900
DCP Midstream Operating LP	5.125%	5/15/29	3,540	3,517
Devon Energy Corp.	5.850%	12/15/25	2,662	2,668
Diamondback Energy Inc.	3.250%	12/1/26	4,810	4,595
Diamondback Energy Inc.	5.200%	4/18/27	5,050	5,052
Enbridge Energy Partners LP	5.875%	10/15/25	4,382	4,392
Enbridge Inc.	1.600%	10/4/26	1,039	956
Enbridge Inc.	5.900%	11/15/26	4,965	5,022
Enbridge Inc.	4.250%	12/1/26	5,850	5,711
Enbridge Inc.	5.250%	4/5/27	4,500	4,501
Enbridge Inc.	3.700%	7/15/27	4,883	4,678

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Enbridge Inc.	6.000%	11/15/28	4,840	4,984
Enbridge Inc.	5.300%	4/5/29	4,525	4,532
Energy Transfer LP	5.950%	12/1/25	3,653	3,663
Energy Transfer LP	4.750%	1/15/26	8,748	8,646
Energy Transfer LP	3.900%	7/15/26	4,811	4,659
Energy Transfer LP	4.400%	3/15/27	7,018	6,846
Energy Transfer LP	4.200%	4/15/27	5,827	5,652
² Energy Transfer LP	5.500%	6/1/27	5,930	5,949
Energy Transfer LP	4.000%	10/1/27	1,585	1,521
Energy Transfer LP	5.550%	2/15/28	7,560	7,622
Energy Transfer LP	4.950%	5/15/28	5,352	5,273
Energy Transfer LP	4.950%	6/15/28	5,323	5,253
Energy Transfer LP	6.100%	12/1/28	1,788	1,841
Energy Transfer LP	5.250%	4/15/29	8,850	8,836
Energy Transfer LP	5.250%	7/1/29	2,122	2,109
EnLink Midstream Partners LP	4.850%	7/15/26	3,126	3,068
Enterprise Products Operating LLC	5.050%	1/10/26	1,620	1,616
Enterprise Products Operating LLC	3.700%	2/15/26	1,988	1,938
Enterprise Products Operating LLC	4.150%	10/16/28	4,495	4,346
Enterprise Products Operating LLC	3.125%	7/31/29	1,883	1,724
² Enterprise Products Operating LLC	5.250%	8/16/77	6,185	5,921
² Enterprise Products Operating LLC	5.375%	2/15/78	4,508	4,213
EOG Resources Inc.	4.150%	1/15/26	4,987	4,911
EQT Corp.	3.900%	10/1/27	5,531	5,286
EQT Corp.	5.700%	4/1/28	3,395	3,427
EQT Corp.	5.000%	1/15/29	1,490	1,462
Exxon Mobil Corp.	3.043%	3/1/26	19,622	18,980
Exxon Mobil Corp.	3.294%	3/19/27	3,410	3,293
Halliburton Co.	3.800%	11/15/25	3,809	3,729
Hess Corp.	4.300%	4/1/27	6,063	5,911
HF Sinclair Corp.	5.875%	4/1/26	7,807	7,822
Kinder Morgan Inc.	1.750%	11/15/26	3,009	2,774
Kinder Morgan Inc.	4.300%	3/1/28	6,775	6,580
Marathon Oil Corp.	4.400%	7/15/27	7,381	7,224
Marathon Oil Corp.	5.300%	4/1/29	3,575	3,590
Marathon Petroleum Corp.	5.125%	12/15/26	4,885	4,868
Marathon Petroleum Corp.	3.800%	4/1/28	3,940	3,754
MPLX LP	1.750%	3/1/26	5,009	4,709
MPLX LP	4.125%	3/1/27	9,901	9,618
MPLX LP	4.250%	12/1/27	979	948
MPLX LP	4.000%	3/15/28	4,733	4,529
MPLX LP	4.800%	2/15/29	4,975	4,880
Northwest Pipeline LLC	4.000%	4/1/27	491	476
Occidental Petroleum Corp.	5.875%	9/1/25	4,308	4,313
Occidental Petroleum Corp.	5.500%	12/1/25	3,470	3,461
Occidental Petroleum Corp.	5.550%	3/15/26	5,463	5,454
Occidental Petroleum Corp.	8.500%	7/15/27	3,375	3,614
Occidental Petroleum Corp.	6.375%	9/1/28	3,925	4,049
ONEOK Inc.	5.850%	1/15/26	4,213	4,233
ONEOK Inc.	5.000%	3/1/26	3,740	3,708
ONEOK Inc.	5.550%	11/1/26	1,632	1,639
ONEOK Inc.	4.000%	7/13/27	3,085	2,979
ONEOK Inc.	4.550%	7/15/28	5,375	5,241
ONEOK Inc.	5.650%	11/1/28	4,185	4,249
ONEOK Inc.	4.350%	3/15/29	4,055	3,906
Ovintiv Inc.	5.375%	1/1/26	5,052	5,028
Ovintiv Inc.	5.650%	5/15/28	5,235	5,294
Patterson-UTI Energy Inc.	3.950%	2/1/28	3,200	3,010
Phillips 66	1.300%	2/15/26	500	468
Phillips 66	3.900%	3/15/28	5,754	5,514
Phillips 66 Co.	3.550%	10/1/26	4,151	4,006
Phillips 66 Co.	4.950%	12/1/27	4,946	4,932
Pioneer Natural Resources Co.	1.125%	1/15/26	7,938	7,449
Plains All American Pipeline LP	4.650%	10/15/25	8,570	8,452
Plains All American Pipeline LP	4.500%	12/15/26	6,190	6,056
Sabine Pass Liquefaction LLC	5.875%	6/30/26	4,607	4,627
Sabine Pass Liquefaction LLC	5.000%	3/15/27	11,882	11,786
Sabine Pass Liquefaction LLC	4.200%	3/15/28	9,169	8,847
Schlumberger Finance Canada Ltd.	1.400%	9/17/25	4,461	4,256
Schlumberger Investment SA	4.500%	5/15/28	3,585	3,528

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Shell International Finance BV	2.875%	5/10/26	5,514	5,298
Shell International Finance BV	2.500%	9/12/26	10,762	10,190
Shell International Finance BV	3.875%	11/13/28	9,484	9,100
Spectra Energy Partners LP	3.375%	10/15/26	6,296	6,025
Targa Resources Corp.	5.200%	7/1/27	5,100	5,090
Targa Resources Corp.	6.150%	3/1/29	5,795	5,982
Targa Resources Partners LP	6.500%	7/15/27	4,850	4,887
Targa Resources Partners LP	5.000%	1/15/28	4,932	4,827
TC PipeLines LP	3.900%	5/25/27	5,450	5,216
Tennessee Gas Pipeline Co. LLC	7.000%	10/15/28	1,919	2,032
TotalEnergies Capital International SA	3.455%	2/19/29	7,385	6,931
TotalEnergies Capital SA	3.883%	10/11/28	3,333	3,199
TransCanada PipeLines Ltd.	4.875%	1/15/26	2,629	2,607
TransCanada PipeLines Ltd.	4.250%	5/15/28	10,035	9,704
Transcontinental Gas Pipe Line Co. LLC	7.850%	2/1/26	7,188	7,397
Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	1,688	1,618
Valero Energy Corp.	2.150%	9/15/27	2,383	2,171
Valero Energy Corp.	4.350%	6/1/28	5,207	5,040
Valero Energy Corp.	4.000%	4/1/29	2,600	2,473
Valero Energy Partners LP	4.500%	3/15/28	4,571	4,452
Western Midstream Operating LP	4.500%	3/1/28	2,245	2,163
Western Midstream Operating LP	4.750%	8/15/28	1,321	1,288
Western Midstream Operating LP	6.350%	1/15/29	4,923	5,078
Williams Cos. Inc.	4.000%	9/15/25	10,699	10,497
Williams Cos. Inc.	5.400%	3/2/26	1,718	1,716
Williams Cos. Inc.	3.750%	6/15/27	4,015	3,855
Williams Cos. Inc.	5.300%	8/15/28	5,597	5,614
Williams Cos. Inc.	4.900%	3/15/29	9,225	9,096
				717,331
Financials (10.6%)				
² Aegon Ltd.	5.500%	4/11/48	5,113	4,923
AerCap Ireland Capital DAC	6.500%	7/15/25	8,730	8,805
AerCap Ireland Capital DAC	4.450%	10/1/25	9,688	9,554
AerCap Ireland Capital DAC	1.750%	1/30/26	11,415	10,758
AerCap Ireland Capital DAC	4.450%	4/3/26	1,879	1,844
AerCap Ireland Capital DAC	2.450%	10/29/26	37,525	35,010
AerCap Ireland Capital DAC	6.100%	1/15/27	2,445	2,483
AerCap Ireland Capital DAC	3.650%	7/21/27	1,056	1,003
AerCap Ireland Capital DAC	3.875%	1/23/28	4,302	4,079
AerCap Ireland Capital DAC	5.750%	6/6/28	5,523	5,585
AerCap Ireland Capital DAC	3.000%	10/29/28	33,382	30,339
AerCap Ireland Capital DAC	5.100%	1/19/29	4,525	4,487
Affiliated Managers Group Inc.	3.500%	8/1/25	4,446	4,348
Aflac Inc.	1.125%	3/15/26	2,278	2,128
Aflac Inc.	2.875%	10/15/26	2,370	2,253
Air Lease Corp.	3.375%	7/1/25	4,963	4,850
² Air Lease Corp.	2.875%	1/15/26	8,465	8,121
² Air Lease Corp.	3.750%	6/1/26	5,932	5,730
² Air Lease Corp.	5.300%	6/25/26	2,300	2,293
Air Lease Corp.	1.875%	8/15/26	4,754	4,409
Air Lease Corp.	3.625%	4/1/27	4,190	4,002
Air Lease Corp.	5.850%	12/15/27	4,210	4,262
Air Lease Corp.	2.100%	9/1/28	5,800	5,094
Air Lease Corp.	4.625%	10/1/28	1,490	1,445
Air Lease Corp.	5.100%	3/1/29	3,000	2,968
Aircastle Ltd.	4.250%	6/15/26	5,084	4,956
Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	3,828	3,825
Allstate Corp.	0.750%	12/15/25	3,972	3,714
Allstate Corp.	3.280%	12/15/26	5,072	4,852
Allstate Corp.	5.050%	6/24/29	2,244	2,234
Ally Financial Inc.	4.750%	6/9/27	5,186	5,059
Ally Financial Inc.	7.100%	11/15/27	4,770	4,968
Ally Financial Inc.	2.200%	11/2/28	6,566	5,687
Ally Financial Inc.	6.992%	6/13/29	3,155	3,276
American Express Co.	3.950%	8/1/25	13,065	12,849
American Express Co.	4.200%	11/6/25	6,688	6,591
American Express Co.	4.900%	2/13/26	90	89
American Express Co.	4.990%	5/1/26	14,930	14,841
American Express Co.	3.125%	5/20/26	4,887	4,703

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
American Express Co.	6.338%	10/30/26	3,150	3,180
American Express Co.	1.650%	11/4/26	8,047	7,405
American Express Co.	2.550%	3/4/27	10,165	9,502
American Express Co.	5.645%	4/23/27	7,235	7,262
American Express Co.	5.389%	7/28/27	6,865	6,873
American Express Co.	5.850%	11/5/27	6,220	6,370
American Express Co.	5.098%	2/16/28	10,135	10,091
American Express Co.	4.050%	5/3/29	915	883
American Express Co.	5.282%	7/27/29	6,970	6,981
American Express Co.	5.532%	4/25/30	10,065	10,180
American International Group Inc.	4.200%	4/1/28	286	276
² American International Group Inc.	5.750%	4/1/48	4,930	4,824
American National Group Inc.	5.000%	6/15/27	4,059	3,970
Ameriprise Financial Inc.	5.700%	12/15/28	3,115	3,188
Aon Corp.	2.850%	5/28/27	4,822	4,524
Aon Corp.	3.750%	5/2/29	4,645	4,360
Aon Global Ltd.	3.875%	12/15/25	5,519	5,394
Aon North America Inc.	5.125%	3/1/27	1,650	1,648
Aon North America Inc.	5.150%	3/1/29	8,596	8,573
⁴ Apollo Debt Solutions BDC	6.900%	4/13/29	3,900	3,921
Arch Capital Finance LLC	4.011%	12/15/26	3,695	3,576
Ares Capital Corp.	3.250%	7/15/25	7,795	7,580
Ares Capital Corp.	3.875%	1/15/26	12,065	11,647
Ares Capital Corp.	2.150%	7/15/26	5,774	5,335
Ares Capital Corp.	7.000%	1/15/27	4,865	4,946
Ares Capital Corp.	2.875%	6/15/27	940	860
Ares Capital Corp.	2.875%	6/15/28	9,030	8,003
Ares Capital Corp.	5.875%	3/1/29	7,015	6,905
Ares Management Corp.	6.375%	11/10/28	3,090	3,214
Assurant Inc.	4.900%	3/27/28	1,820	1,792
Assured Guaranty US Holdings Inc.	6.125%	9/15/28	2,200	2,265
⁴ Athene Global Funding	5.583%	1/9/29	2,000	2,008
Athene Holding Ltd.	4.125%	1/12/28	6,089	5,870
Australia & New Zealand Banking Group Ltd.	5.671%	10/3/25	5,420	5,448
² Australia & New Zealand Banking Group Ltd.	3.700%	11/16/25	3,667	3,594
Australia & New Zealand Banking Group Ltd.	5.088%	12/8/25	2,275	2,271
Australia & New Zealand Banking Group Ltd.	5.000%	3/18/26	4,195	4,184
² Australia & New Zealand Banking Group Ltd.	4.750%	1/18/27	2,593	2,580
AXIS Specialty Finance plc	4.000%	12/6/27	2,050	1,966
Bain Capital Specialty Finance Inc.	2.950%	3/10/26	2,931	2,757
Bain Capital Specialty Finance Inc.	2.550%	10/13/26	2,423	2,222
Banco Bilbao Vizcaya Argentaria SA	1.125%	9/18/25	5,753	5,449
Banco Bilbao Vizcaya Argentaria SA	5.862%	9/14/26	4,075	4,076
Banco Bilbao Vizcaya Argentaria SA	6.138%	9/14/28	6,950	7,096
Banco Santander SA	5.147%	8/18/25	18,260	18,124
Banco Santander SA	5.179%	11/19/25	10,307	10,204
Banco Santander SA	1.849%	3/25/26	4,830	4,528
Banco Santander SA	4.250%	4/11/27	13,241	12,811
Banco Santander SA	5.294%	8/18/27	9,187	9,125
Banco Santander SA	1.722%	9/14/27	8,553	7,842
Banco Santander SA	6.527%	11/7/27	6,805	6,962
Banco Santander SA	3.800%	2/23/28	3,365	3,172
Banco Santander SA	5.552%	3/14/28	6,020	6,010
Banco Santander SA	4.175%	3/24/28	10,379	10,001
Banco Santander SA	5.588%	8/8/28	8,600	8,686
Banco Santander SA	6.607%	11/7/28	8,065	8,466
Banco Santander SA	3.306%	6/27/29	1,800	1,647
Banco Santander SA	5.538%	3/14/30	6,050	6,009
² Bank of America Corp.	4.450%	3/3/26	7,026	6,907
² Bank of America Corp.	3.500%	4/19/26	5,864	5,687
² Bank of America Corp.	1.319%	6/19/26	47,274	45,322
Bank of America Corp.	6.220%	9/15/26	2,769	2,823
² Bank of America Corp.	4.250%	10/22/26	14,012	13,657
² Bank of America Corp.	1.197%	10/24/26	11,596	10,941
Bank of America Corp.	5.080%	1/20/27	13,134	13,051
² Bank of America Corp.	1.658%	3/11/27	17,184	16,112
² Bank of America Corp.	3.559%	4/23/27	30,047	29,058
Bank of America Corp.	1.734%	7/22/27	62,248	57,681
² Bank of America Corp.	4.183%	11/25/27	18,285	17,650
² Bank of America Corp.	3.824%	1/20/28	18,193	17,540

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² Bank of America Corp.	2.551%	2/4/28	11,584	10,811
Bank of America Corp.	4.376%	4/27/28	24,345	23,761
² Bank of America Corp.	4.948%	7/22/28	36,034	35,739
Bank of America Corp.	6.204%	11/10/28	20,316	20,913
² Bank of America Corp.	3.419%	12/20/28	13,195	12,405
² Bank of America Corp.	3.970%	3/5/29	15,674	14,984
Bank of America Corp.	5.202%	4/25/29	31,485	31,429
² Bank of America Corp.	2.087%	6/14/29	9,380	8,323
² Bank of America Corp.	4.271%	7/23/29	15,158	14,602
Bank of America Corp.	5.819%	9/15/29	34,355	35,070
² Bank of America Corp.	3.974%	2/7/30	10,490	9,935
Bank of America NA	5.650%	8/18/25	13,026	13,066
Bank of Montreal	5.920%	9/25/25	4,319	4,340
Bank of Montreal	5.300%	6/5/26	5,850	5,845
² Bank of Montreal	1.250%	9/15/26	9,721	8,906
² Bank of Montreal	0.949%	1/22/27	14,375	13,428
² Bank of Montreal	2.650%	3/8/27	9,255	8,678
² Bank of Montreal	4.700%	9/14/27	4,415	4,357
Bank of Montreal	5.203%	2/1/28	12,872	12,890
Bank of Montreal	5.717%	9/25/28	4,945	5,045
² Bank of Montreal	4.800%	Perpetual	117	115
² Bank of New York Mellon Corp.	2.800%	5/4/26	4,995	4,793
² Bank of New York Mellon Corp.	5.148%	5/22/26	4,935	4,927
Bank of New York Mellon Corp.	4.414%	7/24/26	14,610	14,444
² Bank of New York Mellon Corp.	2.450%	8/17/26	1,335	1,265
² Bank of New York Mellon Corp.	2.050%	1/26/27	4,122	3,837
Bank of New York Mellon Corp.	4.947%	4/26/27	10,255	10,192
² Bank of New York Mellon Corp.	3.250%	5/16/27	7,517	7,178
² Bank of New York Mellon Corp.	3.442%	2/7/28	7,935	7,590
² Bank of New York Mellon Corp.	1.650%	7/14/28	3,594	3,172
² Bank of New York Mellon Corp.	5.802%	10/25/28	8,550	8,713
² Bank of New York Mellon Corp.	3.000%	10/30/28	3,045	2,794
Bank of New York Mellon Corp.	4.543%	2/1/29	9,405	9,219
² Bank of New York Mellon Corp.	6.317%	10/25/29	6,405	6,694
² Bank of New York Mellon Corp.	4.975%	3/14/30	5,415	5,381
Bank of Nova Scotia	0.650%	7/31/24	821	818
Bank of Nova Scotia	4.500%	12/16/25	7,907	7,783
Bank of Nova Scotia	4.750%	2/2/26	3,018	2,987
Bank of Nova Scotia	1.050%	3/2/26	5,724	5,329
Bank of Nova Scotia	1.350%	6/24/26	4,695	4,345
Bank of Nova Scotia	2.700%	8/3/26	12,436	11,781
Bank of Nova Scotia	1.300%	9/15/26	6,644	6,090
Bank of Nova Scotia	2.951%	3/11/27	10,675	10,072
² Bank of Nova Scotia	5.400%	6/4/27	2,400	2,412
Bank of Nova Scotia	5.250%	6/12/28	7,510	7,542
² Bank of Nova Scotia	5.450%	8/1/29	1,875	1,893
BankUnited Inc.	4.875%	11/17/25	3,507	3,443
Barclays plc	4.375%	1/12/26	18,939	18,627
² Barclays plc	2.852%	5/7/26	8,061	7,859
Barclays plc	5.200%	5/12/26	18,663	18,446
Barclays plc	5.304%	8/9/26	7,070	7,023
Barclays plc	7.325%	11/2/26	5,340	5,435
Barclays plc	5.829%	5/9/27	14,975	14,991
Barclays plc	2.279%	11/24/27	10,533	9,742
Barclays plc	4.337%	1/10/28	1,755	1,688
Barclays plc	5.674%	3/12/28	7,355	7,365
Barclays plc	4.836%	5/9/28	7,786	7,513
Barclays plc	5.501%	8/9/28	13,111	13,080
Barclays plc	7.385%	11/2/28	22,355	23,530
² Barclays plc	4.972%	5/16/29	2,675	2,618
Barclays plc	6.490%	9/13/29	8,084	8,364
Barclays plc	5.690%	3/12/30	12,550	12,586
² Barclays plc	5.088%	6/20/30	8,777	8,395
Berkshire Hathaway Finance Corp.	2.300%	3/15/27	1,640	1,537
Berkshire Hathaway Inc.	3.125%	3/15/26	17,487	16,934
BGC Group Inc.	8.000%	5/25/28	3,200	3,374
BlackRock Inc.	3.200%	3/15/27	1,138	1,093
BlackRock Inc.	3.250%	4/30/29	5,000	4,661
BlackRock TCP Capital Corp.	6.950%	5/30/29	1,900	1,855
Blackstone Private Credit Fund	7.050%	9/29/25	3,739	3,775

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
	2.625%	12/15/26	4,978	4,554
	3.250%	3/15/27	14,574	13,456
4	7.300%	11/27/28	2,570	2,661
	3.625%	1/15/26	4,768	4,577
	2.750%	9/16/26	4,934	4,568
	2.125%	2/15/27	864	780
	5.875%	11/15/27	2,460	2,442
	2.850%	9/30/28	4,250	3,725
	3.750%	7/22/25	3,061	2,984
	4.250%	1/15/26	4,744	4,601
	3.400%	7/15/26	4,310	4,061
	2.625%	1/15/27	4,904	4,483
	2.875%	6/11/28	8,325	7,363
	5.950%	3/15/29	3,525	3,472
2	7.750%	9/16/27	6,725	6,910
	7.950%	6/13/28	7,440	7,693
	2.500%	1/15/27	2,000	1,796
4	6.750%	4/4/29	4,200	4,109
2	3.375%	12/2/26	3,765	3,606
	4.250%	6/2/26	2,982	2,916
	3.900%	1/25/28	5,155	4,918
	4.850%	3/29/29	6,860	6,739
	4.500%	3/15/29	2,000	1,928
	3.945%	8/4/25	12,225	12,020
	0.950%	10/23/25	4,385	4,139
	1.250%	6/22/26	6,600	6,111
	5.615%	7/17/26	2,000	2,010
	3.450%	4/7/27	2,686	2,570
	5.237%	6/28/27	3,800	3,794
	5.001%	4/28/28	8,630	8,565
	5.986%	10/3/28	4,550	4,676
	5.260%	4/8/29	6,580	6,567
	4.200%	10/29/25	14,047	13,749
	2.636%	3/3/26	8,042	7,870
	3.750%	7/28/26	6,464	6,241
	3.750%	3/9/27	9,955	9,559
	7.149%	10/29/27	5,230	5,402
	4.927%	5/10/28	7,000	6,909
	5.468%	2/1/29	20,760	20,673
	6.312%	6/8/29	10,425	10,668
	5.700%	2/1/30	10,230	10,271
	3.273%	3/1/30	5,035	4,541
	3.650%	1/12/27	5,335	5,146
	0.900%	3/11/26	3,070	2,849
	1.150%	5/13/26	13,349	12,350
	3.200%	3/2/27	5,663	5,390
	2.450%	3/3/27	12,689	11,834
	3.200%	1/25/28	1,425	1,337
	2.000%	3/20/28	6,775	6,080
	5.643%	5/19/29	9,080	9,197
	3.250%	5/22/29	3,000	2,764
	6.196%	11/17/29	8,250	8,575
	3.350%	5/3/26	6,261	6,058
2	6.920%	5/15/28	2,500	2,646
	5.864%	9/29/25	11,419	11,476
2	5.438%	4/30/26	11,375	11,415
2	5.488%	12/4/26	12,668	12,731
	5.803%	9/29/28	16,730	17,184
	5.500%	9/13/25	14,611	14,595
	3.700%	1/12/26	6,392	6,226
	4.600%	3/9/26	5,956	5,861
	3.400%	5/1/26	4,197	4,053
	5.610%	9/29/26	3,926	3,925
	3.200%	10/21/26	5,496	5,239
	4.300%	11/20/26	5,662	5,527
	1.122%	1/28/27	13,936	13,002
	1.462%	6/9/27	2,643	2,450
	4.450%	9/29/27	13,937	13,586
2	3.887%	1/10/28	11,927	11,519
2	3.070%	2/24/28	61,466	58,014

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
GATX Corp.	5.400%	3/15/27	250	250
GATX Corp.	3.850%	3/30/27	3,497	3,368
GATX Corp.	4.550%	11/7/28	3,705	3,620
GATX Corp.	4.700%	4/1/29	505	494
GE Capital International Funding Co. Unlimited Co.	3.373%	11/15/25	465	452
Globe Life Inc.	4.550%	9/15/28	3,531	3,352
² Goldman Sachs Bank USA	5.283%	3/18/27	12,045	12,002
Goldman Sachs Bank USA	5.414%	5/21/27	11,700	11,686
Goldman Sachs BDC Inc.	2.875%	1/15/26	3,434	3,276
Goldman Sachs Group Inc.	4.250%	10/21/25	26,387	25,926
Goldman Sachs Group Inc.	3.750%	2/25/26	15,609	15,211
Goldman Sachs Group Inc.	3.500%	11/16/26	3,930	3,772
² Goldman Sachs Group Inc.	1.093%	12/9/26	13,988	13,077
Goldman Sachs Group Inc.	5.950%	1/15/27	4,619	4,696
Goldman Sachs Group Inc.	3.850%	1/26/27	10,798	10,436
Goldman Sachs Group Inc.	1.431%	3/9/27	14,596	13,618
Goldman Sachs Group Inc.	1.542%	9/10/27	13,609	12,497
Goldman Sachs Group Inc.	1.948%	10/21/27	50,358	46,501
Goldman Sachs Group Inc.	2.640%	2/24/28	15,870	14,801
Goldman Sachs Group Inc.	3.615%	3/15/28	15,179	14,511
Goldman Sachs Group Inc.	4.482%	8/23/28	29,162	28,486
² Goldman Sachs Group Inc.	3.814%	4/23/29	10,850	10,292
² Goldman Sachs Group Inc.	4.223%	5/1/29	24,105	23,203
Goldman Sachs Group Inc.	6.484%	10/24/29	8,670	9,054
Goldman Sachs Group Inc.	5.727%	4/25/30	14,828	15,090
Golub Capital BDC Inc.	2.500%	8/24/26	4,435	4,086
Golub Capital BDC Inc.	7.050%	12/5/28	3,005	3,065
Hanover Insurance Group Inc.	4.500%	4/15/26	2,770	2,719
Hercules Capital Inc.	2.625%	9/16/26	355	325
Hercules Capital Inc.	3.375%	1/20/27	504	467
Horace Mann Educators Corp.	7.250%	9/15/28	1,000	1,061
⁴ HPS Corporate Lending Fund	6.750%	1/30/29	3,000	3,020
HSBC Holdings plc	4.250%	8/18/25	7,644	7,507
HSBC Holdings plc	4.300%	3/8/26	21,048	20,689
HSBC Holdings plc	3.900%	5/25/26	20,902	20,335
² HSBC Holdings plc	2.099%	6/4/26	19,352	18,710
² HSBC Holdings plc	4.292%	9/12/26	14,581	14,324
HSBC Holdings plc	7.336%	11/3/26	324	331
HSBC Holdings plc	4.375%	11/23/26	4,082	3,978
HSBC Holdings plc	1.589%	5/24/27	9,964	9,284
HSBC Holdings plc	2.251%	11/22/27	13,109	12,150
² HSBC Holdings plc	4.041%	3/13/28	28,981	27,922
HSBC Holdings plc	5.597%	5/17/28	9,044	9,079
HSBC Holdings plc	4.755%	6/9/28	5,560	5,469
HSBC Holdings plc	5.210%	8/11/28	20,850	20,704
HSBC Holdings plc	7.390%	11/3/28	11,912	12,598
HSBC Holdings plc	6.161%	3/9/29	13,803	14,117
² HSBC Holdings plc	4.583%	6/19/29	20,542	19,855
HSBC Holdings plc	2.206%	8/17/29	23,860	20,970
² HSBC Holdings plc	3.973%	5/22/30	25,000	23,352
HSBC USA Inc.	5.294%	3/4/27	5,060	5,075
Huntington Bancshares Inc.	4.443%	8/4/28	5,640	5,464
Huntington Bancshares Inc.	6.208%	8/21/29	9,361	9,555
Huntington National Bank	4.552%	5/17/28	4,990	4,857
Industrial & Commercial Bank of China Ltd.	3.538%	11/8/27	2,049	1,955
ING Groep NV	3.950%	3/29/27	8,947	8,644
ING Groep NV	1.726%	4/1/27	4,400	4,116
ING Groep NV	4.017%	3/28/28	12,740	12,284
ING Groep NV	4.550%	10/2/28	7,430	7,235
ING Groep NV	5.335%	3/19/30	9,125	9,090
Intercontinental Exchange Inc.	3.750%	12/1/25	10,766	10,527
Intercontinental Exchange Inc.	3.100%	9/15/27	3,914	3,676
Intercontinental Exchange Inc.	4.000%	9/15/27	11,712	11,330
⁴ Intercontinental Exchange Inc.	3.625%	9/1/28	11,000	10,376
Intercontinental Exchange Inc.	4.350%	6/15/29	1,900	1,839
Invesco Finance plc	3.750%	1/15/26	1,348	1,313
Janus Henderson US Holdings Inc.	4.875%	8/1/25	2,721	2,695
Jefferies Financial Group Inc.	4.850%	1/15/27	5,807	5,731
Jefferies Financial Group Inc.	6.450%	6/8/27	1,050	1,075
Jefferies Financial Group Inc.	5.875%	7/21/28	6,898	6,966

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
JPMorgan Chase & Co.	3.900%	7/15/25	8,648	8,516
JPMorgan Chase & Co.	7.750%	7/15/25	1,445	1,481
JPMorgan Chase & Co.	3.300%	4/1/26	4,650	4,502
JPMorgan Chase & Co.	3.200%	6/15/26	3,371	3,246
JPMorgan Chase & Co.	2.950%	10/1/26	13,580	12,937
JPMorgan Chase & Co.	7.625%	10/15/26	4,460	4,699
JPMorgan Chase & Co.	1.045%	11/19/26	23,689	22,259
JPMorgan Chase & Co.	4.125%	12/15/26	25,189	24,535
² JPMorgan Chase & Co.	3.960%	1/29/27	19,055	18,615
JPMorgan Chase & Co.	1.040%	2/4/27	20,337	18,949
JPMorgan Chase & Co.	1.578%	4/22/27	71,426	66,691
JPMorgan Chase & Co.	8.000%	4/29/27	2,660	2,856
JPMorgan Chase & Co.	1.470%	9/22/27	13,908	12,771
JPMorgan Chase & Co.	5.040%	1/23/28	6,137	6,106
² JPMorgan Chase & Co.	3.782%	2/1/28	27,459	26,456
JPMorgan Chase & Co.	2.947%	2/24/28	11,277	10,623
JPMorgan Chase & Co.	5.571%	4/22/28	29,745	29,987
JPMorgan Chase & Co.	4.323%	4/26/28	7,324	7,142
² JPMorgan Chase & Co.	3.540%	5/1/28	955	911
JPMorgan Chase & Co.	4.851%	7/25/28	29,603	29,285
² JPMorgan Chase & Co.	3.509%	1/23/29	11,494	10,869
² JPMorgan Chase & Co.	4.005%	4/23/29	15,330	14,671
JPMorgan Chase & Co.	2.069%	6/1/29	9,230	8,210
² JPMorgan Chase & Co.	4.203%	7/23/29	4,890	4,706
JPMorgan Chase & Co.	5.299%	7/24/29	6,467	6,490
JPMorgan Chase & Co.	6.087%	10/23/29	24,475	25,282
JPMorgan Chase & Co.	5.012%	1/23/30	30,525	30,276
JPMorgan Chase & Co.	5.581%	4/22/30	11,705	11,890
² JPMorgan Chase & Co.	3.702%	5/6/30	14,576	13,621
² KeyBank NA	4.150%	8/8/25	5,580	5,472
KeyBank NA	4.700%	1/26/26	5,935	5,818
² KeyBank NA	5.850%	11/15/27	10,310	10,274
² KeyBank NA	6.950%	2/1/28	2,000	2,053
² KeyBank NA	3.900%	4/13/29	2,055	1,847
² KeyCorp	4.150%	10/29/25	4,686	4,581
² KeyCorp	2.250%	4/6/27	8,684	7,890
² KeyCorp	4.100%	4/30/28	4,485	4,243
Lazard Group LLC	3.625%	3/1/27	2,560	2,450
Lazard Group LLC	4.500%	9/19/28	6,850	6,614
Lazard Group LLC	4.375%	3/11/29	3,560	3,403
Legg Mason Inc.	4.750%	3/15/26	4,075	4,048
Lincoln National Corp.	3.625%	12/12/26	4,874	4,664
Lincoln National Corp.	3.800%	3/1/28	2,510	2,396
Lloyds Banking Group plc	4.582%	12/10/25	791	777
Lloyds Banking Group plc	4.650%	3/24/26	6,774	6,648
Lloyds Banking Group plc	4.716%	8/11/26	20,086	19,859
Lloyds Banking Group plc	3.750%	1/11/27	3,413	3,283
Lloyds Banking Group plc	1.627%	5/11/27	3,555	3,302
Lloyds Banking Group plc	5.462%	1/5/28	5,416	5,406
Lloyds Banking Group plc	3.750%	3/18/28	9,674	9,252
Lloyds Banking Group plc	4.375%	3/22/28	18,706	18,114
Lloyds Banking Group plc	4.550%	8/16/28	3,511	3,409
² Lloyds Banking Group plc	3.574%	11/7/28	4,982	4,687
Lloyds Banking Group plc	5.871%	3/6/29	8,475	8,588
Lloyds Banking Group plc	5.721%	6/5/30	8,000	8,064
LPL Holdings Inc.	5.700%	5/20/27	2,900	2,912
LPL Holdings Inc.	6.750%	11/17/28	3,405	3,576
M&T Bank Corp.	4.553%	8/16/28	4,911	4,700
M&T Bank Corp.	7.413%	10/30/29	4,205	4,424
Main Street Capital Corp.	3.000%	7/14/26	3,981	3,729
Main Street Capital Corp.	6.500%	6/4/27	1,800	1,801
Main Street Capital Corp.	6.950%	3/1/29	1,800	1,819
Manufacturers & Traders Trust Co.	5.400%	11/21/25	6,920	6,885
Manufacturers & Traders Trust Co.	4.650%	1/27/26	6,380	6,262
² Manufacturers & Traders Trust Co.	3.400%	8/17/27	2,948	2,748
Manufacturers & Traders Trust Co.	4.700%	1/27/28	8,486	8,178
Manulife Financial Corp.	4.150%	3/4/26	4,419	4,327
Manulife Financial Corp.	2.484%	5/19/27	5,379	4,983
² Manulife Financial Corp.	4.061%	2/24/32	4,952	4,744
Markel Group Inc.	3.500%	11/1/27	1,675	1,587

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Marsh & McLennan Cos. Inc.	3.750%	3/14/26	3,502	3,418
Marsh & McLennan Cos. Inc.	4.375%	3/15/29	8,119	7,936
Mastercard Inc.	2.950%	11/21/26	9,093	8,678
Mastercard Inc.	3.300%	3/26/27	10,516	10,093
Mastercard Inc.	4.875%	3/9/28	7,940	7,982
Mastercard Inc.	2.950%	6/1/29	5,414	4,976
Mercury General Corp.	4.400%	3/15/27	3,240	3,126
MetLife Inc.	3.600%	11/13/25	4,604	4,502
MGIC Investment Corp.	5.250%	8/15/28	1,082	1,055
Mitsubishi UFJ Financial Group Inc.	1.412%	7/17/25	10,973	10,514
Mitsubishi UFJ Financial Group Inc.	3.850%	3/1/26	6,081	5,935
Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	6,246	5,918
Mitsubishi UFJ Financial Group Inc.	1.538%	7/20/27	37,211	34,426
Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	10,401	9,859
Mitsubishi UFJ Financial Group Inc.	1.640%	10/13/27	8,910	8,203
Mitsubishi UFJ Financial Group Inc.	2.341%	1/19/28	7,183	6,675
Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	16,680	16,048
Mitsubishi UFJ Financial Group Inc.	4.080%	4/19/28	4,651	4,500
Mitsubishi UFJ Financial Group Inc.	5.017%	7/20/28	4,168	4,140
Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	10,246	9,885
Mitsubishi UFJ Financial Group Inc.	5.354%	9/13/28	5,225	5,233
Mitsubishi UFJ Financial Group Inc.	5.242%	4/19/29	6,350	6,353
Mitsubishi UFJ Financial Group Inc.	5.258%	4/17/30	6,025	6,011
Mizuho Financial Group Inc.	2.651%	5/22/26	4,900	4,775
² Mizuho Financial Group Inc.	2.226%	5/25/26	8,341	8,085
Mizuho Financial Group Inc.	2.839%	9/13/26	6,189	5,862
Mizuho Financial Group Inc.	3.663%	2/28/27	3,915	3,759
Mizuho Financial Group Inc.	1.234%	5/22/27	2,983	2,757
Mizuho Financial Group Inc.	1.554%	7/9/27	10,850	10,039
Mizuho Financial Group Inc.	4.018%	3/5/28	4,140	3,980
Mizuho Financial Group Inc.	5.414%	9/13/28	8,766	8,785
Mizuho Financial Group Inc.	5.667%	5/27/29	4,052	4,094
Mizuho Financial Group Inc.	5.778%	7/6/29	9,215	9,340
² Mizuho Financial Group Inc.	4.254%	9/11/29	3,253	3,115
Mizuho Financial Group Inc.	3.261%	5/22/30	1,739	1,582
² Morgan Stanley	4.000%	7/23/25	16,259	16,015
Morgan Stanley	5.000%	11/24/25	9,559	9,489
² Morgan Stanley	3.875%	1/27/26	13,777	13,467
² Morgan Stanley	3.125%	7/27/26	4,771	4,562
² Morgan Stanley	6.250%	8/9/26	5,960	6,065
² Morgan Stanley	4.350%	9/8/26	19,284	18,859
Morgan Stanley	6.138%	10/16/26	7,405	7,455
Morgan Stanley	0.985%	12/10/26	22,393	20,948
Morgan Stanley	3.625%	1/20/27	9,210	8,879
Morgan Stanley	5.050%	1/28/27	15,350	15,266
Morgan Stanley	3.950%	4/23/27	6,333	6,116
Morgan Stanley	1.593%	5/4/27	32,956	30,719
² Morgan Stanley	1.512%	7/20/27	39,924	36,920
Morgan Stanley	2.475%	1/21/28	16,950	15,801
Morgan Stanley	4.210%	4/20/28	35,556	34,570
Morgan Stanley	6.296%	10/18/28	19,516	20,123
² Morgan Stanley	3.772%	1/24/29	10,473	9,971
Morgan Stanley	5.123%	2/1/29	10,450	10,409
² Morgan Stanley	5.164%	4/20/29	16,186	16,130
Morgan Stanley	5.449%	7/20/29	24,350	24,495
Morgan Stanley	5.173%	1/16/30	32,905	32,806
Morgan Stanley	5.656%	4/18/30	22,125	22,494
Morgan Stanley Bank NA	5.479%	7/16/25	7,450	7,462
² Morgan Stanley Bank NA	4.754%	4/21/26	8,385	8,311
² Morgan Stanley Bank NA	5.882%	10/30/26	9,700	9,816
² Morgan Stanley Bank NA	4.952%	1/14/28	4,370	4,337
² Morgan Stanley Bank NA	5.504%	5/26/28	12,327	12,412
⁴ Morgan Stanley Direct Lending Fund	6.150%	5/17/29	2,500	2,445
Nasdaq Inc.	3.850%	6/30/26	2,621	2,552
Nasdaq Inc.	5.350%	6/28/28	11,860	11,960
National Australia Bank Ltd.	4.750%	12/10/25	2,180	2,167
National Australia Bank Ltd.	4.966%	1/12/26	15,059	14,988
National Australia Bank Ltd.	3.375%	1/14/26	1,596	1,554
² National Australia Bank Ltd.	2.500%	7/12/26	16,763	15,918
National Australia Bank Ltd.	5.087%	6/11/27	3,600	3,607

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
National Australia Bank Ltd.	4.944%	1/12/28	5,175	5,175
National Australia Bank Ltd.	4.900%	6/13/28	16,400	16,380
National Australia Bank Ltd.	4.787%	1/10/29	2,865	2,847
National Bank of Canada	5.600%	12/18/28	8,275	8,356
NatWest Group plc	4.800%	4/5/26	7,644	7,550
NatWest Group plc	7.472%	11/10/26	14,505	14,826
NatWest Group plc	5.847%	3/2/27	5,745	5,758
NatWest Group plc	5.583%	3/1/28	1,075	1,076
² NatWest Group plc	3.073%	5/22/28	16,408	15,352
NatWest Group plc	5.516%	9/30/28	12,826	12,826
² NatWest Group plc	4.892%	5/18/29	20,147	19,701
² NatWest Group plc	4.445%	5/8/30	7,000	6,692
NatWest Group plc	6.475%	6/1/34	6,000	6,096
Nomura Holdings Inc.	5.099%	7/3/25	3,855	3,830
Nomura Holdings Inc.	1.851%	7/16/25	12,801	12,301
Nomura Holdings Inc.	1.653%	7/14/26	1,955	1,807
Nomura Holdings Inc.	2.329%	1/22/27	14,255	13,177
¹ Nomura Holdings Inc.	5.594%	7/2/27	1,200	1,201
Nomura Holdings Inc.	5.386%	7/6/27	4,877	4,865
Nomura Holdings Inc.	6.070%	7/12/28	4,950	5,064
Nomura Holdings Inc.	2.172%	7/14/28	4,923	4,346
Northern Trust Corp.	3.950%	10/30/25	5,710	5,596
Northern Trust Corp.	4.000%	5/10/27	5,970	5,828
Northern Trust Corp.	3.650%	8/3/28	3,400	3,250
Northern Trust Corp.	3.150%	5/3/29	3,050	2,817
Oaktree Specialty Lending Corp.	2.700%	1/15/27	2,501	2,269
⁴ Oaktree Strategic Credit Fund	8.400%	11/14/28	1,900	2,006
Old Republic International Corp.	3.875%	8/26/26	4,331	4,186
ORIX Corp.	5.000%	9/13/27	4,390	4,361
² PNC Bank NA	4.200%	11/1/25	3,381	3,315
² PNC Bank NA	3.100%	10/25/27	3,859	3,609
² PNC Bank NA	4.050%	7/26/28	5,417	5,147
PNC Financial Services Group Inc.	5.812%	6/12/26	17,250	17,268
PNC Financial Services Group Inc.	1.150%	8/13/26	6,263	5,750
PNC Financial Services Group Inc.	4.758%	1/26/27	2,190	2,164
PNC Financial Services Group Inc.	3.150%	5/19/27	11,934	11,330
PNC Financial Services Group Inc.	6.615%	10/20/27	6,455	6,611
PNC Financial Services Group Inc.	5.300%	1/21/28	2,075	2,072
PNC Financial Services Group Inc.	5.354%	12/2/28	9,001	9,009
PNC Financial Services Group Inc.	3.450%	4/23/29	6,730	6,241
PNC Financial Services Group Inc.	5.582%	6/12/29	17,956	18,151
PNC Financial Services Group Inc.	5.492%	5/14/30	8,715	8,766
Principal Financial Group Inc.	3.700%	5/15/29	2,330	2,174
² Private Export Funding Corp.	3.900%	10/15/27	2,850	2,775
² Private Export Funding Corp.	4.300%	12/15/28	2,650	2,621
Progressive Corp.	2.500%	3/15/27	6,428	6,019
Progressive Corp.	4.000%	3/1/29	4,579	4,385
Prospect Capital Corp.	3.706%	1/22/26	4,126	3,936
Prospect Capital Corp.	3.364%	11/15/26	1,865	1,714
² Prudential Financial Inc.	1.500%	3/10/26	647	609
² Prudential Financial Inc.	5.375%	5/15/45	2,648	2,621
² Prudential Financial Inc.	4.500%	9/15/47	1,195	1,129
² Prudential Financial Inc.	5.700%	9/15/48	2,721	2,667
Radian Group Inc.	6.200%	5/15/29	3,825	3,863
Regions Financial Corp.	1.800%	8/12/28	4,257	3,677
Regions Financial Corp.	5.722%	6/6/30	4,000	3,997
Reinsurance Group of America Inc.	3.950%	9/15/26	1,003	973
Reinsurance Group of America Inc.	3.900%	5/15/29	3,500	3,284
RenaissanceRe Finance Inc.	3.450%	7/1/27	2,420	2,295
RenaissanceRe Holdings Ltd.	3.600%	4/15/29	2,422	2,236
² Royal Bank of Canada	0.875%	1/20/26	11,202	10,481
² Royal Bank of Canada	4.650%	1/27/26	14,609	14,409
Royal Bank of Canada	1.200%	4/27/26	17,239	16,018
² Royal Bank of Canada	1.150%	7/14/26	6,972	6,427
² Royal Bank of Canada	1.400%	11/2/26	6,801	6,227
² Royal Bank of Canada	4.875%	1/19/27	4,620	4,590
² Royal Bank of Canada	2.050%	1/21/27	3,120	2,897
Royal Bank of Canada	3.625%	5/4/27	3,258	3,127
² Royal Bank of Canada	4.240%	8/3/27	12,785	12,445
² Royal Bank of Canada	4.900%	1/12/28	13,700	13,599

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² Royal Bank of Canada	5.200%	8/1/28	6,865	6,911
² Royal Bank of Canada	4.950%	2/1/29	2,757	2,745
Santander Holdings USA Inc.	4.500%	7/17/25	7,301	7,197
Santander Holdings USA Inc.	3.244%	10/5/26	17,033	16,142
Santander Holdings USA Inc.	4.400%	7/13/27	10,142	9,802
Santander Holdings USA Inc.	2.490%	1/6/28	9,600	8,846
Santander Holdings USA Inc.	6.499%	3/9/29	5,805	5,909
² Santander UK Group Holdings plc	1.532%	8/21/26	4,134	3,935
Santander UK Group Holdings plc	1.673%	6/14/27	4,465	4,127
Santander UK Group Holdings plc	2.469%	1/11/28	19,816	18,288
Santander UK Group Holdings plc	6.534%	1/10/29	9,822	10,085
SiriusPoint Ltd.	7.000%	4/5/29	1,056	1,068
⁴ Sixth Street Lending Partners	6.500%	3/11/29	4,463	4,417
Sixth Street Specialty Lending Inc.	2.500%	8/1/26	3,041	2,827
Sixth Street Specialty Lending Inc.	6.950%	8/14/28	1,256	1,283
Sixth Street Specialty Lending Inc.	6.125%	3/1/29	2,270	2,242
State Street Corp.	3.550%	8/18/25	11,296	11,081
State Street Corp.	5.104%	5/18/26	5,500	5,477
State Street Corp.	5.272%	8/3/26	6,918	6,931
State Street Corp.	4.993%	3/18/27	4,000	3,996
State Street Corp.	2.203%	2/7/28	4,369	4,063
State Street Corp.	5.684%	11/21/29	7,300	7,466
² Sumitomo Mitsui Banking Corp.	3.650%	7/23/25	4,880	4,792
Sumitomo Mitsui Financial Group Inc.	1.474%	7/8/25	25,507	24,490
Sumitomo Mitsui Financial Group Inc.	0.948%	1/12/26	5,979	5,588
Sumitomo Mitsui Financial Group Inc.	3.784%	3/9/26	8,113	7,900
Sumitomo Mitsui Financial Group Inc.	5.880%	7/13/26	4,150	4,187
Sumitomo Mitsui Financial Group Inc.	1.402%	9/17/26	20,055	18,415
Sumitomo Mitsui Financial Group Inc.	3.010%	10/19/26	15,513	14,731
Sumitomo Mitsui Financial Group Inc.	3.446%	1/11/27	18,125	17,368
Sumitomo Mitsui Financial Group Inc.	2.174%	1/14/27	12,874	11,944
Sumitomo Mitsui Financial Group Inc.	3.352%	10/18/27	80	75
Sumitomo Mitsui Financial Group Inc.	5.520%	1/13/28	13,248	13,387
Sumitomo Mitsui Financial Group Inc.	5.800%	7/13/28	8,125	8,292
Sumitomo Mitsui Financial Group Inc.	3.944%	7/19/28	6,995	6,695
Sumitomo Mitsui Financial Group Inc.	1.902%	9/17/28	22,567	19,769
Synchrony Bank	5.625%	8/23/27	13,747	13,606
Synchrony Financial	4.500%	7/23/25	6,486	6,377
Synchrony Financial	3.700%	8/4/26	4,437	4,233
Synchrony Financial	5.150%	3/19/29	3,530	3,389
Synovus Bank	5.625%	2/15/28	3,740	3,625
² Toronto-Dominion Bank	0.750%	9/11/25	12,252	11,595
² Toronto-Dominion Bank	0.750%	1/6/26	4,240	3,963
Toronto-Dominion Bank	5.103%	1/9/26	10,375	10,336
² Toronto-Dominion Bank	1.200%	6/3/26	3,296	3,053
² Toronto-Dominion Bank	5.532%	7/17/26	6,265	6,284
² Toronto-Dominion Bank	1.250%	9/10/26	15,602	14,311
² Toronto-Dominion Bank	1.950%	1/12/27	7,090	6,581
² Toronto-Dominion Bank	2.800%	3/10/27	10,744	10,091
² Toronto-Dominion Bank	4.980%	4/5/27	2,755	2,741
Toronto-Dominion Bank	4.108%	6/8/27	16,670	16,176
² Toronto-Dominion Bank	4.693%	9/15/27	13,367	13,171
Toronto-Dominion Bank	5.156%	1/10/28	7,450	7,443
² Toronto-Dominion Bank	5.523%	7/17/28	11,351	11,486
Trinity Acquisition plc	4.400%	3/15/26	5,935	5,823
² Truist Bank	3.625%	9/16/25	12,872	12,536
² Truist Bank	3.300%	5/15/26	445	426
² Truist Bank	3.800%	10/30/26	4,236	4,073
² Truist Financial Corp.	1.267%	3/2/27	7,297	6,782
² Truist Financial Corp.	6.047%	6/8/27	8,310	8,368
² Truist Financial Corp.	1.125%	8/3/27	3,747	3,306
² Truist Financial Corp.	4.123%	6/6/28	15,083	14,544
² Truist Financial Corp.	4.873%	1/26/29	12,800	12,555
² Truist Financial Corp.	1.887%	6/7/29	4,590	4,020
² Truist Financial Corp.	7.161%	10/30/29	10,645	11,303
² Truist Financial Corp.	5.435%	1/24/30	8,985	8,957
UBS AG	5.800%	9/11/25	4,900	4,917
UBS AG	1.250%	8/7/26	7,840	7,203
UBS AG	7.500%	2/15/28	23,474	25,115
UBS AG	5.650%	9/11/28	9,715	9,888

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
UBS Group AG	4.550%	4/17/26	13,251	13,024
² US Bancorp	3.950%	11/17/25	3,300	3,238
² US Bancorp	3.100%	4/27/26	13,294	12,746
² US Bancorp	2.375%	7/22/26	9,813	9,262
US Bancorp	5.727%	10/21/26	12,035	12,059
² US Bancorp	3.150%	4/27/27	15,310	14,568
US Bancorp	6.787%	10/26/27	4,155	4,277
² US Bancorp	3.900%	4/26/28	7,645	7,327
² US Bancorp	4.548%	7/22/28	10,462	10,229
US Bancorp	4.653%	2/1/29	175	171
US Bancorp	5.775%	6/12/29	7,522	7,637
US Bancorp	5.384%	1/23/30	19,045	19,088
Visa Inc.	3.150%	12/14/25	23,638	22,995
Visa Inc.	1.900%	4/15/27	12,542	11,574
Visa Inc.	0.750%	8/15/27	2,944	2,607
Visa Inc.	2.750%	9/15/27	455	427
Voya Financial Inc.	3.650%	6/15/26	3,400	3,282
² Voya Financial Inc.	4.700%	1/23/48	1,425	1,236
Wachovia Corp.	7.574%	8/1/26	184	192
Webster Financial Corp.	4.100%	3/25/29	1,480	1,373
² Wells Fargo & Co.	3.550%	9/29/25	18,912	18,464
Wells Fargo & Co.	3.000%	4/22/26	31,138	29,860
² Wells Fargo & Co.	4.100%	6/3/26	13,527	13,183
² Wells Fargo & Co.	4.540%	8/15/26	12,245	12,092
Wells Fargo & Co.	3.000%	10/23/26	22,306	21,192
² Wells Fargo & Co.	3.196%	6/17/27	2,407	2,305
² Wells Fargo & Co.	4.300%	7/22/27	14,065	13,696
² Wells Fargo & Co.	3.526%	3/24/28	34,443	32,847
² Wells Fargo & Co.	5.707%	4/22/28	24,790	25,013
² Wells Fargo & Co.	3.584%	5/22/28	19,569	18,636
² Wells Fargo & Co.	4.808%	7/25/28	31,836	31,374
² Wells Fargo & Co.	5.574%	7/25/29	28,618	28,884
Wells Fargo & Co.	5.198%	1/23/30	24,455	24,350
² Wells Fargo Bank NA	5.550%	8/1/25	5,740	5,749
Wells Fargo Bank NA	4.811%	1/15/26	6,140	6,099
² Wells Fargo Bank NA	5.450%	8/7/26	6,510	6,530
Wells Fargo Bank NA	5.254%	12/11/26	10,650	10,657
Western Union Co.	1.350%	3/15/26	4,570	4,261
Westpac Banking Corp.	5.512%	11/17/25	3,430	3,446
Westpac Banking Corp.	5.200%	4/16/26	4,465	4,467
Westpac Banking Corp.	2.850%	5/13/26	18,272	17,522
Westpac Banking Corp.	3.350%	3/8/27	6,437	6,175
Westpac Banking Corp.	5.457%	11/18/27	14,230	14,439
Westpac Banking Corp.	3.400%	1/25/28	7,182	6,829
Westpac Banking Corp.	5.535%	11/17/28	8,340	8,532
Westpac Banking Corp.	1.953%	11/20/28	5,347	4,724
Westpac Banking Corp.	5.050%	4/16/29	4,400	4,411
² Westpac Banking Corp.	4.322%	11/23/31	5,082	4,904
Willis North America Inc.	4.650%	6/15/27	9,121	8,966
Willis North America Inc.	4.500%	9/15/28	689	669
Wintrust Financial Corp.	4.850%	6/6/29	1,500	1,367
				6,093,812
Health Care (2.1%)				
Abbott Laboratories	3.875%	9/15/25	4,301	4,242
Abbott Laboratories	3.750%	11/30/26	5,803	5,660
Abbott Laboratories	1.150%	1/30/28	4,975	4,410
AbbVie Inc.	3.800%	3/15/25	11,800	11,646
AbbVie Inc.	3.200%	5/14/26	3,740	3,612
AbbVie Inc.	2.950%	11/21/26	19,144	18,242
AbbVie Inc.	4.800%	3/15/27	14,200	14,136
AbbVie Inc.	4.250%	11/14/28	7,880	7,691
AbbVie Inc.	4.800%	3/15/29	9,240	9,186
AbbVie Inc.	3.200%	11/21/29	9,875	9,064
Advocate Health & Hospitals Corp.	3.829%	8/15/28	2,581	2,473
Agilent Technologies Inc.	3.050%	9/22/26	3,703	3,521
Amgen Inc.	5.507%	3/2/26	8,760	8,760
Amgen Inc.	2.600%	8/19/26	6,450	6,111
Amgen Inc.	2.200%	2/21/27	19,427	18,023
Amgen Inc.	5.150%	3/2/28	30,530	30,527

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Amgen Inc.	1.650%	8/15/28	4,960	4,339
Amgen Inc.	4.050%	8/18/29	2,000	1,913
AstraZeneca Finance LLC	1.200%	5/28/26	4,853	4,506
AstraZeneca Finance LLC	4.800%	2/26/27	7,615	7,571
AstraZeneca Finance LLC	4.875%	3/3/28	6,528	6,518
AstraZeneca Finance LLC	1.750%	5/28/28	7,003	6,209
AstraZeneca Finance LLC	4.850%	2/26/29	3,414	3,407
AstraZeneca plc	3.375%	11/16/25	19,119	18,647
AstraZeneca plc	0.700%	4/8/26	12,075	11,183
AstraZeneca plc	3.125%	6/12/27	7,020	6,674
AstraZeneca plc	4.000%	1/17/29	6,295	6,064
Baxalta Inc.	4.000%	6/23/25	11,029	10,867
Baxter International Inc.	2.600%	8/15/26	5,924	5,597
Baxter International Inc.	1.915%	2/1/27	13,565	12,431
Becton Dickinson & Co.	3.700%	6/6/27	13,555	13,046
Becton Dickinson & Co.	4.693%	2/13/28	4,464	4,400
Becton Dickinson & Co.	5.081%	6/7/29	2,500	2,498
Biogen Inc.	4.050%	9/15/25	10,915	10,724
Bio-Rad Laboratories Inc.	3.300%	3/15/27	3,250	3,078
Bristol-Myers Squibb Co.	0.750%	11/13/25	5,189	4,885
Bristol-Myers Squibb Co.	4.950%	2/20/26	5,605	5,588
Bristol-Myers Squibb Co.	3.200%	6/15/26	7,457	7,189
Bristol-Myers Squibb Co.	4.900%	2/22/27	3,830	3,820
Bristol-Myers Squibb Co.	1.125%	11/13/27	4,980	4,395
Bristol-Myers Squibb Co.	3.450%	11/15/27	4,975	4,746
Bristol-Myers Squibb Co.	3.900%	2/20/28	9,075	8,764
Bristol-Myers Squibb Co.	4.900%	2/22/29	9,890	9,870
Cardinal Health Inc.	3.750%	9/15/25	4,077	3,991
Cardinal Health Inc.	3.410%	6/15/27	3,612	3,440
Cardinal Health Inc.	5.125%	2/15/29	4,000	3,991
Cencora Inc.	3.450%	12/15/27	5,131	4,855
Centene Corp.	4.250%	12/15/27	12,565	11,997
Centene Corp.	2.450%	7/15/28	15,243	13,536
² CHRISTUS Health	4.341%	7/1/28	2,000	1,948
² Cigna Group	4.500%	2/25/26	2,727	2,688
Cigna Group	1.250%	3/15/26	2,308	2,155
² Cigna Group	3.400%	3/1/27	13,868	13,258
Cigna Group	4.375%	10/15/28	21,950	21,313
Cigna Group	5.000%	5/15/29	5,750	5,725
CommonSpirit Health	1.547%	10/1/25	4,716	4,481
CommonSpirit Health	6.073%	11/1/27	3,000	3,069
CVS Health Corp.	3.875%	7/20/25	31,078	30,518
CVS Health Corp.	5.000%	2/20/26	170	169
CVS Health Corp.	2.875%	6/1/26	9,678	9,219
CVS Health Corp.	3.000%	8/15/26	3,915	3,729
CVS Health Corp.	3.625%	4/1/27	3,121	2,994
CVS Health Corp.	1.300%	8/21/27	5,505	4,877
CVS Health Corp.	4.300%	3/25/28	28,393	27,412
CVS Health Corp.	5.000%	1/30/29	1,989	1,969
CVS Health Corp.	5.400%	6/1/29	3,750	3,754
CVS Health Corp.	3.250%	8/15/29	8,609	7,813
Danaher Corp.	3.350%	9/15/25	1,796	1,758
Edwards Lifesciences Corp.	4.300%	6/15/28	4,075	3,938
Elevance Health Inc.	5.350%	10/15/25	2,748	2,745
Elevance Health Inc.	4.900%	2/8/26	3,745	3,715
Elevance Health Inc.	1.500%	3/15/26	4,485	4,210
Elevance Health Inc.	4.101%	3/1/28	16,671	16,122
Elevance Health Inc.	5.150%	6/15/29	3,257	3,266
Eli Lilly & Co.	4.500%	2/9/27	4,949	4,907
Eli Lilly & Co.	5.500%	3/15/27	2,875	2,925
Eli Lilly & Co.	4.500%	2/9/29	7,475	7,410
Eli Lilly & Co.	3.375%	3/15/29	8,933	8,440
GE HealthCare Technologies Inc.	5.600%	11/15/25	8,725	8,732
GE HealthCare Technologies Inc.	5.650%	11/15/27	9,803	9,935
Gilead Sciences Inc.	3.650%	3/1/26	24,339	23,671
Gilead Sciences Inc.	2.950%	3/1/27	13,625	12,933
Gilead Sciences Inc.	1.200%	10/1/27	2,440	2,163
GlaxoSmithKline Capital plc	3.375%	6/1/29	5,969	5,590
HCA Inc.	5.875%	2/15/26	10,276	10,294
HCA Inc.	5.250%	6/15/26	9,673	9,635

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
HCA Inc.	5.375%	9/1/26	5,672	5,658
HCA Inc.	4.500%	2/15/27	3,480	3,401
HCA Inc.	3.125%	3/15/27	11,855	11,201
HCA Inc.	5.200%	6/1/28	4,975	4,955
HCA Inc.	5.625%	9/1/28	8,225	8,297
HCA Inc.	5.875%	2/1/29	5,810	5,916
HCA Inc.	3.375%	3/15/29	4,500	4,135
HCA Inc.	4.125%	6/15/29	11,500	10,891
Humana Inc.	3.950%	3/15/27	3,735	3,613
Humana Inc.	5.750%	3/1/28	2,400	2,442
Humana Inc.	5.750%	12/1/28	2,887	2,944
Humana Inc.	3.700%	3/23/29	4,400	4,125
Illumina Inc.	5.800%	12/12/25	2,960	2,963
Illumina Inc.	5.750%	12/13/27	4,875	4,920
IQVIA Inc.	5.700%	5/15/28	195	197
IQVIA Inc.	6.250%	2/1/29	7,575	7,786
Johnson & Johnson	0.550%	9/1/25	4,920	4,671
Johnson & Johnson	2.450%	3/1/26	11,585	11,126
Johnson & Johnson	2.950%	3/3/27	12,978	12,421
Johnson & Johnson	0.950%	9/1/27	1,381	1,230
Johnson & Johnson	2.900%	1/15/28	8,667	8,190
Johnson & Johnson	4.800%	6/1/29	7,000	7,052
Kaiser Foundation Hospitals	3.150%	5/1/27	4,122	3,945
Laboratory Corp. of America Holdings	1.550%	6/1/26	4,660	4,329
Laboratory Corp. of America Holdings	2.950%	12/1/29	1,075	960
McKesson Corp.	0.900%	12/3/25	4,421	4,154
McKesson Corp.	5.250%	2/15/26	3,020	3,017
McKesson Corp.	3.950%	2/16/28	1,800	1,733
McKesson Corp.	4.900%	7/15/28	889	886
Medtronic Global Holdings SCA	4.250%	3/30/28	7,370	7,200
Merck & Co. Inc.	0.750%	2/24/26	6,003	5,606
Merck & Co. Inc.	1.700%	6/10/27	16,414	15,067
Merck & Co. Inc.	4.050%	5/17/28	4,000	3,918
Merck & Co. Inc.	3.400%	3/7/29	10,224	9,651
Mylan Inc.	4.550%	4/15/28	5,720	5,511
Novartis Capital Corp.	3.000%	11/20/25	5,952	5,791
Novartis Capital Corp.	2.000%	2/14/27	15,227	14,183
Novartis Capital Corp.	3.100%	5/17/27	5,164	4,932
² PeaceHealth Obligated Group	1.375%	11/15/25	2,217	2,091
Pfizer Inc.	2.750%	6/3/26	13,494	12,902
Pfizer Inc.	3.000%	12/15/26	9,488	9,055
Pfizer Investment Enterprises Pte. Ltd.	4.450%	5/19/26	17,692	17,469
Pfizer Investment Enterprises Pte. Ltd.	4.450%	5/19/28	30,030	29,506
Pharmacia LLC	6.600%	12/1/28	6,907	7,324
² Providence St. Joseph Health Obligated Group	2.746%	10/1/26	2,742	2,581
Quest Diagnostics Inc.	3.450%	6/1/26	7,934	7,667
Quest Diagnostics Inc.	4.200%	6/30/29	1,500	1,444
Revvity Inc.	1.900%	9/15/28	3,170	2,773
Royalty Pharma plc	1.200%	9/2/25	4,905	4,658
Royalty Pharma plc	1.750%	9/2/27	5,115	4,595
Sanofi SA	3.625%	6/19/28	5,195	4,977
Shire Acquisitions Investments Ireland DAC	3.200%	9/23/26	13,118	12,579
Smith & Nephew plc	5.150%	3/20/27	1,500	1,495
⁴ Solventum Corp.	5.450%	2/25/27	6,750	6,745
⁴ Solventum Corp.	5.400%	3/1/29	7,570	7,547
² SSM Health Care Corp.	3.823%	6/1/27	2,994	2,891
SSM Health Care Corp.	4.894%	6/1/28	3,500	3,481
Stryker Corp.	3.375%	11/1/25	4,494	4,374
Stryker Corp.	3.500%	3/15/26	1,570	1,524
Stryker Corp.	3.650%	3/7/28	4,867	4,635
² Sutter Health	1.321%	8/15/25	2,580	2,463
² Sutter Health	3.695%	8/15/28	2,300	2,185
Takeda Pharmaceutical Co. Ltd.	5.000%	11/26/28	10,693	10,613
Thermo Fisher Scientific Inc.	5.000%	12/5/26	5,440	5,434
Thermo Fisher Scientific Inc.	4.800%	11/21/27	5,388	5,366
Thermo Fisher Scientific Inc.	1.750%	10/15/28	4,487	3,958
Thermo Fisher Scientific Inc.	5.000%	1/31/29	5,950	5,962
UnitedHealth Group Inc.	3.750%	7/15/25	13,491	13,290
UnitedHealth Group Inc.	5.150%	10/15/25	7,068	7,060
UnitedHealth Group Inc.	3.700%	12/15/25	4,737	4,637

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
UnitedHealth Group Inc.	1.250%	1/15/26	1,310	1,234
UnitedHealth Group Inc.	3.100%	3/15/26	1,832	1,773
UnitedHealth Group Inc.	1.150%	5/15/26	10,681	9,933
UnitedHealth Group Inc.	3.450%	1/15/27	5,000	4,823
UnitedHealth Group Inc.	3.375%	4/15/27	7,925	7,601
UnitedHealth Group Inc.	4.600%	4/15/27	2,950	2,926
UnitedHealth Group Inc.	3.700%	5/15/27	6,465	6,255
UnitedHealth Group Inc.	5.250%	2/15/28	5,244	5,312
UnitedHealth Group Inc.	3.850%	6/15/28	7,770	7,469
UnitedHealth Group Inc.	3.875%	12/15/28	5,068	4,857
UnitedHealth Group Inc.	4.250%	1/15/29	5,343	5,205
UnitedHealth Group Inc.	4.700%	4/15/29	2,350	2,332
UnitedHealth Group Inc.	4.000%	5/15/29	5,300	5,096
Universal Health Services Inc.	1.650%	9/1/26	4,495	4,135
Utah Acquisition Sub Inc.	3.950%	6/15/26	16,100	15,617
Zimmer Biomet Holdings Inc.	3.050%	1/15/26	4,857	4,687
Zimmer Biomet Holdings Inc.	5.350%	12/1/28	3,000	3,017
Zoetis Inc.	5.400%	11/14/25	4,980	4,979
Zoetis Inc.	3.900%	8/20/28	813	776
				1,207,848
Industrials (1.7%)				
² 3M Co.	3.000%	8/7/25	6,970	6,789
² 3M Co.	2.250%	9/19/26	2,414	2,265
3M Co.	2.875%	10/15/27	4,730	4,413
² 3M Co.	3.625%	9/14/28	2,500	2,366
² 3M Co.	3.375%	3/1/29	4,665	4,328
AGCO Corp.	5.450%	3/21/27	2,350	2,355
² American Airlines Pass-Through Trust Class A Series 2014-1	3.700%	10/1/26	2,286	2,183
² American Airlines Pass-Through Trust Class AA Series 2016-2	3.200%	6/15/28	1,602	1,485
² American Airlines Pass-Through Trust Class AA Series 2017-1	3.650%	2/15/29	3,296	3,110
Amphenol Corp.	5.050%	4/5/27	2,635	2,633
Amphenol Corp.	5.050%	4/5/29	2,635	2,643
² BNSF Funding Trust I	6.613%	12/15/55	3,664	3,661
Boeing Co.	2.600%	10/30/25	4,984	4,766
Boeing Co.	2.750%	2/1/26	4,812	4,570
Boeing Co.	2.196%	2/4/26	29,477	27,726
Boeing Co.	3.100%	5/1/26	5,004	4,748
Boeing Co.	2.250%	6/15/26	5,879	5,475
Boeing Co.	2.700%	2/1/27	5,759	5,311
Boeing Co.	5.040%	5/1/27	16,278	15,921
⁴ Boeing Co.	6.259%	5/1/27	5,880	5,923
Boeing Co.	3.250%	2/1/28	7,372	6,751
Boeing Co.	3.200%	3/1/29	5,645	5,010
⁴ Boeing Co.	6.298%	5/1/29	8,890	9,015
Burlington Northern Santa Fe LLC	3.650%	9/1/25	5,712	5,600
Burlington Northern Santa Fe LLC	3.250%	6/15/27	4,080	3,902
Canadian National Railway Co.	2.750%	3/1/26	3,337	3,214
Canadian Pacific Railway Co.	1.750%	12/2/26	8,634	7,966
Carrier Global Corp.	2.493%	2/15/27	14,180	13,277
Caterpillar Financial Services Corp.	5.150%	8/11/25	4,745	4,737
² Caterpillar Financial Services Corp.	3.650%	8/12/25	4,776	4,690
² Caterpillar Financial Services Corp.	0.800%	11/13/25	2,957	2,788
Caterpillar Financial Services Corp.	5.050%	2/27/26	4,700	4,700
Caterpillar Financial Services Corp.	0.900%	3/2/26	6,106	5,696
² Caterpillar Financial Services Corp.	4.350%	5/15/26	7,500	7,399
² Caterpillar Financial Services Corp.	1.150%	9/14/26	3,350	3,079
² Caterpillar Financial Services Corp.	1.700%	1/8/27	9,166	8,464
Caterpillar Financial Services Corp.	5.000%	5/14/27	5,030	5,037
² Caterpillar Financial Services Corp.	3.600%	8/12/27	11,288	10,862
CH Robinson Worldwide Inc.	4.200%	4/15/28	5,000	4,832
CNH Industrial Capital LLC	5.450%	10/14/25	2,299	2,298
CNH Industrial Capital LLC	1.875%	1/15/26	3,857	3,652
CNH Industrial Capital LLC	4.550%	4/10/28	12,130	11,861
CNH Industrial Capital LLC	5.500%	1/12/29	3,540	3,576
CNH Industrial Capital LLC	5.100%	4/20/29	3,500	3,487
CSX Corp.	3.350%	11/1/25	7,982	7,775
CSX Corp.	2.600%	11/1/26	5,512	5,211
CSX Corp.	3.250%	6/1/27	1,338	1,277
CSX Corp.	4.250%	3/15/29	5,675	5,509

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Cummins Inc.	0.750%	9/1/25	2,906	2,760
Cummins Inc.	4.900%	2/20/29	3,000	2,995
⁴ Delta Air Lines Inc.	4.750%	10/20/28	9,800	9,556
Dover Corp.	3.150%	11/15/25	3,571	3,460
Eaton Corp.	3.103%	9/15/27	5,324	5,025
Emerson Electric Co.	0.875%	10/15/26	3,909	3,566
Emerson Electric Co.	1.800%	10/15/27	4,798	4,368
Emerson Electric Co.	2.000%	12/21/28	6,600	5,855
FedEx Corp.	3.250%	4/1/26	3,240	3,131
FedEx Corp.	4.200%	10/17/28	5,900	5,736
Fortive Corp.	3.150%	6/15/26	5,338	5,120
General Dynamics Corp.	3.500%	4/1/27	5,090	4,901
General Dynamics Corp.	2.625%	11/15/27	4,140	3,849
General Dynamics Corp.	3.750%	5/15/28	8,409	8,091
HEICO Corp.	5.250%	8/1/28	2,106	2,110
Hexcel Corp.	4.200%	2/15/27	3,494	3,370
Honeywell International Inc.	2.500%	11/1/26	5,184	4,900
Honeywell International Inc.	1.100%	3/1/27	7,776	7,050
Honeywell International Inc.	4.950%	2/15/28	4,580	4,614
Honeywell International Inc.	4.250%	1/15/29	5,045	4,935
Honeywell International Inc.	2.700%	8/15/29	4,850	4,389
Howmet Aerospace Inc.	3.000%	1/15/29	2,012	1,828
Huntington Ingalls Industries Inc.	3.483%	12/1/27	5,642	5,311
Huntington Ingalls Industries Inc.	2.043%	8/16/28	2,655	2,337
Illinois Tool Works Inc.	2.650%	11/15/26	6,451	6,137
Ingersoll Rand Inc.	5.197%	6/15/27	5,500	5,514
Ingersoll Rand Inc.	5.400%	8/14/28	625	631
Ingersoll Rand Inc.	5.176%	6/15/29	5,390	5,390
Jacobs Engineering Group Inc.	6.350%	8/18/28	4,000	4,127
JB Hunt Transport Services Inc.	3.875%	3/1/26	6,002	5,864
² John Deere Capital Corp.	4.050%	9/8/25	4,490	4,429
John Deere Capital Corp.	5.300%	9/8/25	4,090	4,093
John Deere Capital Corp.	3.400%	9/11/25	75	73
² John Deere Capital Corp.	4.800%	1/9/26	2,720	2,703
² John Deere Capital Corp.	0.700%	1/15/26	5,320	4,973
² John Deere Capital Corp.	5.050%	3/3/26	3,150	3,151
² John Deere Capital Corp.	4.950%	3/6/26	9,825	9,808
² John Deere Capital Corp.	4.750%	6/8/26	2,200	2,186
² John Deere Capital Corp.	1.050%	6/17/26	4,715	4,366
² John Deere Capital Corp.	5.150%	9/8/26	2,970	2,974
² John Deere Capital Corp.	2.250%	9/14/26	4,974	4,680
² John Deere Capital Corp.	1.300%	10/13/26	4,895	4,500
² John Deere Capital Corp.	1.700%	1/11/27	4,960	4,574
² John Deere Capital Corp.	4.850%	3/5/27	10,100	10,064
² John Deere Capital Corp.	1.750%	3/9/27	1,581	1,452
² John Deere Capital Corp.	4.900%	6/11/27	3,495	3,487
² John Deere Capital Corp.	4.150%	9/15/27	14,665	14,339
² John Deere Capital Corp.	3.050%	1/6/28	235	222
² John Deere Capital Corp.	4.750%	1/20/28	11,928	11,877
² John Deere Capital Corp.	4.900%	3/3/28	6,525	6,525
² John Deere Capital Corp.	4.950%	7/14/28	12,546	12,559
² John Deere Capital Corp.	3.450%	3/7/29	3,600	3,390
² John Deere Capital Corp.	3.350%	4/18/29	3,600	3,374
² John Deere Capital Corp.	4.850%	6/11/29	2,916	2,907
² Johnson Controls International plc	3.900%	2/14/26	3,064	2,989
Johnson Controls International plc	5.500%	4/19/29	4,100	4,147
Keysight Technologies Inc.	4.600%	4/6/27	4,545	4,461
Kirby Corp.	4.200%	3/1/28	4,693	4,530
L3Harris Technologies Inc.	5.400%	1/15/27	3,310	3,323
L3Harris Technologies Inc.	4.400%	6/15/28	7,674	7,448
² L3Harris Technologies Inc.	4.400%	6/15/28	9,163	8,900
Lennox International Inc.	1.350%	8/1/25	3,773	3,601
Lennox International Inc.	5.500%	9/15/28	3,200	3,235
LKQ Corp.	5.750%	6/15/28	5,975	6,034
Lockheed Martin Corp.	4.950%	10/15/25	3,985	3,973
Lockheed Martin Corp.	3.550%	1/15/26	6,567	6,407
Lockheed Martin Corp.	5.100%	11/15/27	18,885	19,015
Lockheed Martin Corp.	4.450%	5/15/28	9,681	9,531
Lockheed Martin Corp.	4.500%	2/15/29	4,950	4,873
MasTec Inc.	5.900%	6/15/29	2,750	2,763

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 Mileage Plus Holdings LLC	6.500%	6/20/27	4,200	4,209
Norfolk Southern Corp.	3.650%	8/1/25	637	625
Norfolk Southern Corp.	2.900%	6/15/26	7,965	7,609
Norfolk Southern Corp.	3.150%	6/1/27	2,542	2,412
Norfolk Southern Corp.	3.800%	8/1/28	1,865	1,785
Northrop Grumman Corp.	3.200%	2/1/27	6,095	5,815
Northrop Grumman Corp.	3.250%	1/15/28	17,801	16,763
Otis Worldwide Corp.	2.293%	4/5/27	4,599	4,264
Otis Worldwide Corp.	5.250%	8/16/28	5,895	5,925
2 PACCAR Financial Corp.	3.550%	8/11/25	5,460	5,361
2 PACCAR Financial Corp.	5.050%	8/10/26	1,885	1,884
PACCAR Financial Corp.	5.000%	5/13/27	3,500	3,510
PACCAR Financial Corp.	4.600%	1/10/28	4,975	4,927
2 PACCAR Financial Corp.	4.950%	8/10/28	2,025	2,028
2 PACCAR Financial Corp.	4.600%	1/31/29	7,500	7,415
Parker-Hannifin Corp.	3.250%	3/1/27	2,865	2,734
Parker-Hannifin Corp.	4.250%	9/15/27	7,555	7,364
Parker-Hannifin Corp.	3.250%	6/14/29	5,750	5,279
Regal Rexnord Corp.	6.050%	2/15/26	6,475	6,504
Regal Rexnord Corp.	6.050%	4/15/28	4,972	5,031
Republic Services Inc.	0.875%	11/15/25	3,707	3,485
Republic Services Inc.	2.900%	7/1/26	4,783	4,572
Republic Services Inc.	3.950%	5/15/28	1,207	1,160
Republic Services Inc.	4.875%	4/1/29	4,500	4,463
RTX Corp.	3.950%	8/16/25	10,448	10,271
RTX Corp.	5.000%	2/27/26	1,300	1,294
RTX Corp.	5.750%	11/8/26	17,525	17,713
RTX Corp.	3.500%	3/15/27	8,198	7,859
RTX Corp.	3.125%	5/4/27	11,412	10,822
RTX Corp.	4.125%	11/16/28	13,359	12,866
2 Ryder System Inc.	3.350%	9/1/25	2,611	2,545
2 Ryder System Inc.	1.750%	9/1/26	3,216	2,976
2 Ryder System Inc.	2.850%	3/1/27	2,105	1,983
2 Ryder System Inc.	5.650%	3/1/28	4,775	4,842
2 Ryder System Inc.	5.250%	6/1/28	6,445	6,458
Ryder System Inc.	6.300%	12/1/28	2,955	3,077
2 Ryder System Inc.	5.375%	3/15/29	3,294	3,307
Southwest Airlines Co.	5.125%	6/15/27	5,841	5,813
Southwest Airlines Co.	3.450%	11/16/27	2,310	2,171
Teledyne Technologies Inc.	1.600%	4/1/26	2,911	2,722
Teledyne Technologies Inc.	2.250%	4/1/28	5,316	4,779
Textron Inc.	4.000%	3/15/26	2,375	2,320
Textron Inc.	3.650%	3/15/27	3,892	3,731
Trane Technologies Financing Ltd.	3.800%	3/21/29	4,720	4,482
Trane Technologies Global Holding Co. Ltd.	3.750%	8/21/28	5,000	4,761
Trimble Inc.	4.900%	6/15/28	3,293	3,250
Tyco Electronics Group SA	4.500%	2/13/26	4,865	4,820
Tyco Electronics Group SA	3.700%	2/15/26	3,224	3,148
Tyco Electronics Group SA	3.125%	8/15/27	4,907	4,640
Union Pacific Corp.	3.750%	7/15/25	1,517	1,495
Union Pacific Corp.	3.250%	8/15/25	4,168	4,073
Union Pacific Corp.	2.750%	3/1/26	2,316	2,227
Union Pacific Corp.	3.950%	9/10/28	11,000	10,654
Union Pacific Corp.	3.700%	3/1/29	5,000	4,762
2 United Airlines Pass-Through Trust Class A Series 2013-1	4.300%	8/15/25	530	522
2 United Airlines Pass-Through Trust Class A Series 2014-1	4.000%	4/11/26	2,280	2,209
2 United Airlines Pass-Through Trust Class A Series 2014-2	3.750%	9/3/26	3,700	3,570
2 United Airlines Pass-Through Trust Class A Series 2020-1	5.875%	10/15/27	8,264	8,288
2 United Airlines Pass-Through Trust Class B Series 2020-1	4.875%	1/15/26	3,730	3,675
United Parcel Service Inc.	2.400%	11/15/26	4,978	4,690
United Parcel Service Inc.	3.050%	11/15/27	7,170	6,760
4 Veralto Corp.	5.350%	9/18/28	5,525	5,547
Vontier Corp.	1.800%	4/1/26	4,397	4,112
Waste Connections Inc.	3.500%	5/1/29	2,940	2,747
Waste Management Inc.	0.750%	11/15/25	4,533	4,260
1 Waste Management Inc.	4.950%	7/3/27	2,750	2,746
Waste Management Inc.	3.150%	11/15/27	9,970	9,410
Waste Management Inc.	4.875%	2/15/29	6,991	6,971
Waste Management Inc.	2.000%	6/1/29	3,975	3,473
Westinghouse Air Brake Technologies Corp.	3.450%	11/15/26	4,950	4,733

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Westinghouse Air Brake Technologies Corp.	4.700%	9/15/28	6,702	6,571
Xylem Inc.	3.250%	11/1/26	2,224	2,126
Xylem Inc.	1.950%	1/30/28	4,715	4,235
				986,822
Materials (0.5%)				
Air Products and Chemicals Inc.	1.500%	10/15/25	3,718	3,541
Air Products and Chemicals Inc.	1.850%	5/15/27	5,082	4,667
Albemarle Corp.	4.650%	6/1/27	2,600	2,558
Amcor Group Finance plc	5.450%	5/23/29	3,020	3,031
AngloGold Ashanti Holdings plc	3.375%	11/1/28	4,407	3,954
ArcelorMittal SA	4.550%	3/11/26	3,097	3,041
ArcelorMittal SA	6.550%	11/29/27	5,028	5,186
Berry Global Inc.	1.570%	1/15/26	5,494	5,163
Berry Global Inc.	1.650%	1/15/27	6,125	5,576
Berry Global Inc.	5.500%	4/15/28	4,340	4,334
BHP Billiton Finance USA Ltd.	4.875%	2/27/26	7,694	7,638
BHP Billiton Finance USA Ltd.	5.250%	9/8/26	5,050	5,059
BHP Billiton Finance USA Ltd.	4.750%	2/28/28	6,865	6,819
BHP Billiton Finance USA Ltd.	5.100%	9/8/28	2,025	2,033
Celanese US Holdings LLC	1.400%	8/5/26	3,322	3,049
Celanese US Holdings LLC	6.165%	7/15/27	14,465	14,681
Celanese US Holdings LLC	6.350%	11/15/28	4,832	4,964
Celulosa Arauco y Constitucion SA	3.875%	11/2/27	3,450	3,227
CRH SMW Finance DAC	5.200%	5/21/29	4,400	4,400
Dow Chemical Co.	4.800%	11/30/28	3,700	3,663
DuPont de Nemours Inc.	4.493%	11/15/25	10,053	9,918
DuPont de Nemours Inc.	4.725%	11/15/28	13,875	13,819
Eastman Chemical Co.	4.500%	12/1/28	3,025	2,940
Ecolab Inc.	2.700%	11/1/26	6,488	6,144
Ecolab Inc.	3.250%	12/1/27	4,080	3,852
Ecolab Inc.	5.250%	1/15/28	2,710	2,737
EIDP Inc.	1.700%	7/15/25	3,974	3,824
EIDP Inc.	4.500%	5/15/26	4,200	4,143
FMC Corp.	5.150%	5/18/26	1,900	1,887
FMC Corp.	3.200%	10/1/26	4,690	4,448
Freeport-McMoRan Inc.	5.000%	9/1/27	4,725	4,677
Freeport-McMoRan Inc.	4.125%	3/1/28	3,140	3,013
Freeport-McMoRan Inc.	4.375%	8/1/28	331	320
Freeport-McMoRan Inc.	5.250%	9/1/29	691	687
Huntsman International LLC	4.500%	5/1/29	4,360	4,130
Kinross Gold Corp.	4.500%	7/15/27	4,000	3,885
Linde Inc.	4.700%	12/5/25	4,670	4,642
Linde Inc.	3.200%	1/30/26	4,297	4,168
LYB International Finance II BV	3.500%	3/2/27	2,095	2,007
LYB International Finance III LLC	1.250%	10/1/25	3,615	3,422
Mosaic Co.	4.050%	11/15/27	4,970	4,769
Mosaic Co.	5.375%	11/15/28	2,500	2,509
⁴ Newmont Corp.	5.300%	3/15/26	5,725	5,722
Nucor Corp.	4.300%	5/23/27	4,160	4,071
Nucor Corp.	3.950%	5/1/28	1,582	1,515
Nutrien Ltd.	5.950%	11/7/25	2,545	2,560
Nutrien Ltd.	4.000%	12/15/26	4,081	3,948
Nutrien Ltd.	5.200%	6/21/27	2,325	2,323
Nutrien Ltd.	4.900%	3/27/28	4,523	4,470
Nutrien Ltd.	4.200%	4/1/29	4,500	4,305
Packaging Corp. of America	3.400%	12/15/27	3,867	3,656
PPG Industries Inc.	1.200%	3/15/26	5,080	4,732
PPG Industries Inc.	3.750%	3/15/28	1,536	1,468
Reliance Inc.	1.300%	8/15/25	2,500	2,379
Rio Tinto Finance USA Ltd.	7.125%	7/15/28	5,055	5,451
RPM International Inc.	3.750%	3/15/27	3,698	3,547
RPM International Inc.	4.550%	3/1/29	2,025	1,957
Sherwin-Williams Co.	3.450%	8/1/25	4,890	4,780
Sherwin-Williams Co.	4.250%	8/8/25	1,675	1,653
Sherwin-Williams Co.	3.950%	1/15/26	4,124	4,037
Sherwin-Williams Co.	3.450%	6/1/27	5,873	5,597
Sonoco Products Co.	2.250%	2/1/27	3,000	2,773
Steel Dynamics Inc.	5.000%	12/15/26	1,500	1,489
Suzano Austria GmbH	6.000%	1/15/29	11,850	11,818

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Suzano International Finance BV	5.500%	1/17/27	4,934	4,899
Vulcan Materials Co.	3.900%	4/1/27	2,601	2,517
Westlake Corp.	3.600%	8/15/26	5,057	4,865
WRKCo Inc.	4.650%	3/15/26	5,325	5,249
WRKCo Inc.	4.000%	3/15/28	4,469	4,278
WRKCo Inc.	3.900%	6/1/28	4,882	4,645
WRKCo Inc.	4.900%	3/15/29	4,350	4,323
				303,552
Real Estate (1.0%)				
Agree LP	2.000%	6/15/28	2,047	1,808
Alexandria Real Estate Equities Inc.	3.800%	4/15/26	4,522	4,396
Alexandria Real Estate Equities Inc.	3.950%	1/15/28	1,370	1,311
American Homes 4 Rent LP	4.250%	2/15/28	3,819	3,657
American Homes 4 Rent LP	4.900%	2/15/29	2,325	2,272
American Tower Corp.	1.300%	9/15/25	758	720
American Tower Corp.	4.400%	2/15/26	4,300	4,224
American Tower Corp.	1.600%	4/15/26	2,506	2,339
American Tower Corp.	1.450%	9/15/26	4,139	3,796
American Tower Corp.	3.375%	10/15/26	10,778	10,298
American Tower Corp.	2.750%	1/15/27	4,388	4,118
American Tower Corp.	3.125%	1/15/27	4,464	4,231
American Tower Corp.	3.650%	3/15/27	4,975	4,764
American Tower Corp.	3.600%	1/15/28	6,281	5,928
American Tower Corp.	5.500%	3/15/28	5,393	5,423
American Tower Corp.	5.250%	7/15/28	4,770	4,762
American Tower Corp.	5.800%	11/15/28	5,140	5,242
American Tower Corp.	5.200%	2/15/29	2,829	2,818
American Tower Corp.	3.950%	3/15/29	2,301	2,173
² AvalonBay Communities Inc.	3.500%	11/15/25	3,999	3,905
² AvalonBay Communities Inc.	2.900%	10/15/26	2,569	2,439
² AvalonBay Communities Inc.	3.350%	5/15/27	3,573	3,411
² AvalonBay Communities Inc.	3.200%	1/15/28	3,374	3,171
Boston Properties LP	2.750%	10/1/26	4,740	4,422
Boston Properties LP	6.750%	12/1/27	5,680	5,825
Boston Properties LP	4.500%	12/1/28	6,027	5,677
Boston Properties LP	3.400%	6/21/29	2,269	2,017
Brixmor Operating Partnership LP	3.900%	3/15/27	4,995	4,799
Brixmor Operating Partnership LP	2.250%	4/1/28	2,025	1,806
Brixmor Operating Partnership LP	4.125%	5/15/29	4,344	4,102
Camden Property Trust	4.100%	10/15/28	2,440	2,343
CBRE Services Inc.	4.875%	3/1/26	4,980	4,924
CBRE Services Inc.	5.500%	4/1/29	1,525	1,531
COPT Defense Properties LP	2.250%	3/15/26	2,887	2,726
COPT Defense Properties LP	2.000%	1/15/29	2,666	2,264
Crown Castle Inc.	1.350%	7/15/25	8,080	7,731
Crown Castle Inc.	4.450%	2/15/26	10,390	10,208
Crown Castle Inc.	3.700%	6/15/26	4,450	4,301
Crown Castle Inc.	1.050%	7/15/26	4,340	3,972
Crown Castle Inc.	2.900%	3/15/27	4,744	4,453
Crown Castle Inc.	5.000%	1/11/28	11,531	11,390
Crown Castle Inc.	3.800%	2/15/28	6,029	5,713
Crown Castle Inc.	4.800%	9/1/28	3,025	2,962
Crown Castle Inc.	4.300%	2/15/29	3,570	3,408
Crown Castle Inc.	5.600%	6/1/29	4,450	4,488
CubeSmart LP	4.000%	11/15/25	730	713
CubeSmart LP	3.125%	9/1/26	3,430	3,267
CubeSmart LP	2.250%	12/15/28	3,246	2,859
CubeSmart LP	4.375%	2/15/29	3,330	3,191
Digital Realty Trust LP	3.700%	8/15/27	4,611	4,400
Digital Realty Trust LP	5.550%	1/15/28	6,936	6,998
DOC DR LLC	4.300%	3/15/27	3,937	3,851
DOC DR LLC	3.950%	1/15/28	1,680	1,606
EPR Properties	4.750%	12/15/26	1,386	1,340
EPR Properties	4.500%	6/1/27	1,566	1,499
EPR Properties	4.950%	4/15/28	4,000	3,829
Equinix Inc.	1.250%	7/15/25	2,250	2,150
Equinix Inc.	1.000%	9/15/25	5,660	5,358
Equinix Inc.	1.450%	5/15/26	3,538	3,285
Equinix Inc.	2.900%	11/18/26	4,758	4,492

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Equinix Inc.	1.800%	7/15/27	4,821	4,356
Equinix Inc.	1.550%	3/15/28	3,824	3,344
ERP Operating LP	2.850%	11/1/26	3,833	3,636
ERP Operating LP	3.250%	8/1/27	1,449	1,372
ERP Operating LP	4.150%	12/1/28	4,508	4,353
Essex Portfolio LP	3.375%	4/15/26	4,095	3,950
Essex Portfolio LP	3.625%	5/1/27	4,887	4,674
Essex Portfolio LP	1.700%	3/1/28	2,317	2,033
Essex Portfolio LP	4.000%	3/1/29	2,950	2,787
Extra Space Storage LP	3.500%	7/1/26	2,648	2,547
Extra Space Storage LP	5.700%	4/1/28	4,995	5,046
Extra Space Storage LP	3.900%	4/1/29	3,500	3,293
Extra Space Storage LP	4.000%	6/15/29	668	626
Federal Realty OP LP	3.250%	7/15/27	2,756	2,600
Federal Realty OP LP	5.375%	5/1/28	4,400	4,401
Federal Realty OP LP	3.200%	6/15/29	821	745
GLP Capital LP	5.375%	4/15/26	7,538	7,478
GLP Capital LP	5.750%	6/1/28	4,000	4,010
GLP Capital LP	5.300%	1/15/29	4,850	4,777
Healthcare Realty Holdings LP	3.500%	8/1/26	3,848	3,681
Healthcare Realty Holdings LP	3.750%	7/1/27	30	28
Healthpeak OP LLC	3.250%	7/15/26	3,626	3,474
Healthpeak OP LLC	2.125%	12/1/28	591	521
Healthpeak OP LLC	3.500%	7/15/29	5,728	5,288
Highwoods Realty LP	3.875%	3/1/27	2,917	2,763
Highwoods Realty LP	4.125%	3/15/28	3,000	2,806
² Host Hotels & Resorts LP	4.500%	2/1/26	3,820	3,754
Invitation Homes Operating Partnership LP	2.300%	11/15/28	3,664	3,244
Jones Lang LaSalle Inc.	6.875%	12/1/28	3,500	3,686
Kilroy Realty LP	3.450%	12/15/24	3,779	3,731
Kilroy Realty LP	4.375%	10/1/25	2,453	2,402
Kilroy Realty LP	4.750%	12/15/28	1,321	1,249
Kimco Realty OP LLC	2.800%	10/1/26	4,565	4,319
Kimco Realty OP LLC	3.800%	4/1/27	2,740	2,635
Kimco Realty OP LLC	1.900%	3/1/28	2,314	2,062
Kite Realty Group LP	4.000%	10/1/26	3,253	3,148
LXP Industrial Trust	6.750%	11/15/28	1,875	1,941
Mid-America Apartments LP	4.000%	11/15/25	2,448	2,398
Mid-America Apartments LP	1.100%	9/15/26	1,465	1,339
Mid-America Apartments LP	3.600%	6/1/27	3,340	3,204
Mid-America Apartments LP	4.200%	6/15/28	1,853	1,796
Mid-America Apartments LP	3.950%	3/15/29	3,493	3,341
NNN REIT Inc.	4.000%	11/15/25	370	362
NNN REIT Inc.	3.600%	12/15/26	4,782	4,588
NNN REIT Inc.	3.500%	10/15/27	700	663
NNN REIT Inc.	4.300%	10/15/28	2,577	2,483
Omega Healthcare Investors Inc.	5.250%	1/15/26	4,302	4,261
Omega Healthcare Investors Inc.	4.750%	1/15/28	5,275	5,107
Piedmont Operating Partnership LP	9.250%	7/20/28	3,455	3,684
Prologis LP	3.250%	10/1/26	4,743	4,546
Prologis LP	2.125%	4/15/27	4,978	4,597
Prologis LP	3.375%	12/15/27	1,598	1,515
Prologis LP	4.875%	6/15/28	5,425	5,402
Prologis LP	3.875%	9/15/28	826	791
Prologis LP	4.000%	9/15/28	2,970	2,859
Public Storage Operating Co.	0.875%	2/15/26	1,773	1,654
Public Storage Operating Co.	1.500%	11/9/26	2,205	2,029
Public Storage Operating Co.	3.094%	9/15/27	2,159	2,034
Public Storage Operating Co.	1.850%	5/1/28	1,604	1,427
Public Storage Operating Co.	1.950%	11/9/28	6,811	6,000
Public Storage Operating Co.	5.125%	1/15/29	3,025	3,052
Public Storage Operating Co.	3.385%	5/1/29	3,000	2,801
Realty Income Corp.	4.625%	11/1/25	4,845	4,788
Realty Income Corp.	0.750%	3/15/26	4,739	4,378
Realty Income Corp.	4.875%	6/1/26	3,676	3,642
Realty Income Corp.	4.125%	10/15/26	4,887	4,765
Realty Income Corp.	3.000%	1/15/27	4,714	4,465
Realty Income Corp.	3.200%	1/15/27	1,942	1,838
Realty Income Corp.	3.950%	8/15/27	4,713	4,543
Realty Income Corp.	3.400%	1/15/28	4,786	4,513

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Realty Income Corp.	3.650%	1/15/28	4,760	4,528
Realty Income Corp.	2.100%	3/15/28	1,685	1,510
Realty Income Corp.	2.200%	6/15/28	3,529	3,155
Realty Income Corp.	4.700%	12/15/28	194	190
Realty Income Corp.	4.750%	2/15/29	3,700	3,635
Regency Centers LP	3.600%	2/1/27	4,060	3,895
Regency Centers LP	4.125%	3/15/28	1,854	1,785
Regency Centers LP	2.950%	9/15/29	838	752
Rexford Industrial Realty LP	5.000%	6/15/28	1,300	1,286
Sabra Health Care LP	5.125%	8/15/26	4,822	4,751
Simon Property Group LP	3.500%	9/1/25	7,251	7,096
Simon Property Group LP	3.300%	1/15/26	4,439	4,302
Simon Property Group LP	3.250%	11/30/26	1,573	1,503
Simon Property Group LP	3.375%	6/15/27	4,025	3,841
Simon Property Group LP	3.375%	12/1/27	3,827	3,620
Simon Property Group LP	1.750%	2/1/28	4,815	4,290
SITE Centers Corp.	3.625%	2/1/25	2,757	2,723
SITE Centers Corp.	4.700%	6/1/27	4,945	4,912
Store Capital LLC	4.500%	3/15/28	2,550	2,427
Sun Communities Operating LP	2.300%	11/1/28	2,840	2,495
Sun Communities Operating LP	5.500%	1/15/29	3,900	3,900
Tanger Properties LP	3.125%	9/1/26	3,446	3,251
Tanger Properties LP	3.875%	7/15/27	2,476	2,348
² UDR Inc.	2.950%	9/1/26	2,672	2,531
² UDR Inc.	4.400%	1/26/29	3,274	3,156
Ventas Realty LP	4.125%	1/15/26	320	313
Ventas Realty LP	3.250%	10/15/26	3,627	3,448
Ventas Realty LP	3.850%	4/1/27	1,059	1,018
Ventas Realty LP	4.000%	3/1/28	2,450	2,338
Ventas Realty LP	4.400%	1/15/29	5,808	5,584
VICI Properties LP	4.750%	2/15/28	8,620	8,410
Welltower OP LLC	4.250%	4/15/28	4,515	4,366
Welltower OP LLC	4.125%	3/15/29	3,597	3,437
Weyerhaeuser Co.	4.750%	5/15/26	2,699	2,669
WP Carey Inc.	4.250%	10/1/26	2,355	2,294
				570,490
Technology (2.0%)				
Adobe Inc.	2.150%	2/1/27	9,003	8,394
Adobe Inc.	4.850%	4/4/27	2,000	2,000
Adobe Inc.	4.800%	4/4/29	4,485	4,493
Analog Devices Inc.	3.500%	12/5/26	8,769	8,460
Analog Devices Inc.	3.450%	6/15/27	4,718	4,527
Apple Inc.	0.550%	8/20/25	4,758	4,518
Apple Inc.	0.700%	2/8/26	10,365	9,683
Apple Inc.	3.250%	2/23/26	22,609	21,988
Apple Inc.	2.450%	8/4/26	20,665	19,629
Apple Inc.	2.050%	9/11/26	9,031	8,491
Apple Inc.	3.350%	2/9/27	14,030	13,531
Apple Inc.	3.200%	5/11/27	15,907	15,248
Apple Inc.	3.000%	6/20/27	6,104	5,813
Apple Inc.	3.000%	11/13/27	9,760	9,246
Apple Inc.	1.200%	2/8/28	19,497	17,243
Apple Inc.	4.000%	5/10/28	22,400	21,933
Apple Inc.	1.400%	8/5/28	2,724	2,398
Applied Materials Inc.	3.900%	10/1/25	4,853	4,783
Applied Materials Inc.	3.300%	4/1/27	8,730	8,386
Applied Materials Inc.	4.800%	6/15/29	2,710	2,706
Arrow Electronics Inc.	3.875%	1/12/28	4,184	3,961
Atlassian Corp.	5.250%	5/15/29	2,900	2,900
Autodesk Inc.	3.500%	6/15/27	4,360	4,176
Automatic Data Processing Inc.	3.375%	9/15/25	5,137	5,028
Automatic Data Processing Inc.	1.700%	5/15/28	5,348	4,774
Avnet Inc.	4.625%	4/15/26	4,520	4,438
Avnet Inc.	6.250%	3/15/28	3,850	3,947
Block Financial LLC	5.250%	10/1/25	1,422	1,411
Broadcom Corp.	3.875%	1/15/27	17,260	16,707
Broadcom Corp.	3.500%	1/15/28	5,877	5,560
Broadcom Inc.	3.150%	11/15/25	6,686	6,480
Broadcom Inc.	3.459%	9/15/26	8,185	7,875

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 Broadcom Inc.	4.110%	9/15/28	4,151	4,004
Broadcom Inc.	4.000%	4/15/29	8,300	7,907
Broadcom Inc.	4.750%	4/15/29	6,030	5,947
Broadridge Financial Solutions Inc.	3.400%	6/27/26	4,470	4,297
CDW LLC	2.670%	12/1/26	5,520	5,164
CDW LLC	3.250%	2/15/29	8,518	7,686
CGI Inc.	1.450%	9/14/26	4,423	4,053
Cintas Corp. No. 2	3.700%	4/1/27	8,463	8,148
Cisco Systems Inc.	2.950%	2/28/26	5,037	4,869
Cisco Systems Inc.	2.500%	9/20/26	8,976	8,531
Cisco Systems Inc.	4.800%	2/26/27	11,485	11,453
Cisco Systems Inc.	4.850%	2/26/29	18,410	18,404
Concentrix Corp.	6.650%	8/2/26	6,815	6,887
Concentrix Corp.	6.600%	8/2/28	5,500	5,567
Dell International LLC	5.850%	7/15/25	7,290	7,303
Dell International LLC	6.020%	6/15/26	15,998	16,167
Dell International LLC	4.900%	10/1/26	7,909	7,832
Dell International LLC	6.100%	7/15/27	3,950	4,052
Dell International LLC	5.250%	2/1/28	7,735	7,786
DXC Technology Co.	1.800%	9/15/26	2,231	2,048
DXC Technology Co.	2.375%	9/15/28	4,200	3,662
Equifax Inc.	2.600%	12/15/25	5,399	5,173
Equifax Inc.	5.100%	12/15/27	3,570	3,556
Equifax Inc.	5.100%	6/1/28	9,580	9,540
Fidelity National Information Services Inc.	1.150%	3/1/26	12,402	11,563
Fidelity National Information Services Inc.	1.650%	3/1/28	4,055	3,573
Fiserv Inc.	3.200%	7/1/26	16,900	16,222
Fiserv Inc.	2.250%	6/1/27	3,691	3,406
Fiserv Inc.	5.450%	3/2/28	8,265	8,339
Fiserv Inc.	5.375%	8/21/28	1,874	1,887
Fiserv Inc.	4.200%	10/1/28	6,316	6,071
Flex Ltd.	3.750%	2/1/26	3,825	3,712
Flex Ltd.	4.875%	6/15/29	3,810	3,690
Fortinet Inc.	1.000%	3/15/26	3,100	2,878
Genpact Luxembourg Sarl	6.000%	6/4/29	1,400	1,416
Global Payments Inc.	1.200%	3/1/26	5,233	4,872
Global Payments Inc.	4.800%	4/1/26	5,437	5,369
Global Payments Inc.	2.150%	1/15/27	4,714	4,367
Global Payments Inc.	4.950%	8/15/27	2,399	2,375
Global Payments Inc.	3.200%	8/15/29	2,694	2,422
Hewlett Packard Enterprise Co.	4.900%	10/15/25	11,933	11,842
Hewlett Packard Enterprise Co.	1.750%	4/1/26	4,525	4,245
Hewlett Packard Enterprise Co.	5.250%	7/1/28	7,115	7,159
HP Inc.	1.450%	6/17/26	3,401	3,154
HP Inc.	3.000%	6/17/27	9,042	8,506
HP Inc.	4.750%	1/15/28	13,625	13,482
HP Inc.	4.000%	4/15/29	5,934	5,651
Hubbell Inc.	3.350%	3/1/26	2,557	2,475
IBM International Capital Pte. Ltd.	4.700%	2/5/26	80	79
IBM International Capital Pte. Ltd.	4.600%	2/5/29	8,500	8,345
Intel Corp.	3.700%	7/29/25	19,650	19,313
Intel Corp.	2.600%	5/19/26	5,899	5,622
Intel Corp.	3.750%	3/25/27	10,146	9,818
Intel Corp.	3.150%	5/11/27	4,442	4,222
Intel Corp.	3.750%	8/5/27	9,265	8,936
Intel Corp.	4.875%	2/10/28	18,769	18,698
Intel Corp.	1.600%	8/12/28	2,920	2,556
International Business Machines Corp.	7.000%	10/30/25	7,255	7,416
International Business Machines Corp.	3.450%	2/19/26	6,245	6,069
International Business Machines Corp.	3.300%	5/15/26	15,776	15,244
International Business Machines Corp.	3.300%	1/27/27	3,298	3,163
International Business Machines Corp.	1.700%	5/15/27	8,679	7,914
International Business Machines Corp.	6.220%	8/1/27	3,495	3,609
International Business Machines Corp.	4.500%	2/6/28	10,135	9,990
International Business Machines Corp.	3.500%	5/15/29	12,073	11,286
Intuit Inc.	0.950%	7/15/25	3,088	2,951
Intuit Inc.	5.125%	9/15/28	4,800	4,843
Jabil Inc.	4.250%	5/15/27	4,270	4,134
Jabil Inc.	5.450%	2/1/29	2,000	1,998
Juniper Networks Inc.	1.200%	12/10/25	3,194	3,000

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
KLA Corp.	4.100%	3/15/29	2,940	2,855
Kyndryl Holdings Inc.	2.050%	10/15/26	4,678	4,313
Kyndryl Holdings Inc.	2.700%	10/15/28	2,296	2,040
Lam Research Corp.	3.750%	3/15/26	9,322	9,097
Lam Research Corp.	4.000%	3/15/29	6,120	5,889
Marvell Technology Inc.	1.650%	4/15/26	2,693	2,520
Marvell Technology Inc.	2.450%	4/15/28	4,900	4,423
² Marvell Technology Inc.	4.875%	6/22/28	3,300	3,251
Marvell Technology Inc.	5.750%	2/15/29	2,965	3,027
Microchip Technology Inc.	4.250%	9/1/25	9,026	8,885
Microchip Technology Inc.	5.050%	3/15/29	6,340	6,287
Micron Technology Inc.	4.975%	2/6/26	164	163
Micron Technology Inc.	4.185%	2/15/27	9,062	8,808
Micron Technology Inc.	5.375%	4/15/28	5,400	5,421
Microsoft Corp.	3.125%	11/3/25	24,175	23,584
Microsoft Corp.	2.400%	8/8/26	14,705	13,988
Microsoft Corp.	3.400%	9/15/26	8,292	8,028
Microsoft Corp.	3.300%	2/6/27	25,687	24,782
Moody's Corp.	4.250%	2/1/29	1,128	1,096
Motorola Solutions Inc.	4.600%	2/23/28	5,059	4,969
Motorola Solutions Inc.	5.000%	4/15/29	2,375	2,357
NetApp Inc.	2.375%	6/22/27	2,483	2,293
Nokia OYJ	4.375%	6/12/27	3,615	3,526
Nordson Corp.	5.600%	9/15/28	2,040	2,065
NVIDIA Corp.	3.200%	9/16/26	7,837	7,574
NXP BV	5.350%	3/1/26	3,808	3,800
NXP BV	3.875%	6/18/26	4,784	4,646
NXP BV	3.150%	5/1/27	5,623	5,317
NXP BV	4.400%	6/1/27	3,120	3,051
NXP BV	4.300%	6/18/29	12,414	11,913
Oracle Corp.	1.650%	3/25/26	26,167	24,529
Oracle Corp.	2.650%	7/15/26	23,304	22,084
Oracle Corp.	2.800%	4/1/27	20,600	19,344
Oracle Corp.	2.300%	3/25/28	18,645	16,857
PayPal Holdings Inc.	2.650%	10/1/26	8,410	7,959
PayPal Holdings Inc.	3.900%	6/1/27	674	654
QUALCOMM Inc.	3.250%	5/20/27	16,341	15,608
RELX Capital Inc.	4.000%	3/18/29	5,530	5,314
Roper Technologies Inc.	1.000%	9/15/25	4,754	4,502
Roper Technologies Inc.	3.850%	12/15/25	1,825	1,783
Roper Technologies Inc.	3.800%	12/15/26	2,141	2,070
Roper Technologies Inc.	4.200%	9/15/28	5,300	5,120
S&P Global Inc.	2.950%	1/22/27	4,029	3,821
S&P Global Inc.	2.450%	3/1/27	7,158	6,692
S&P Global Inc.	4.750%	8/1/28	4,600	4,567
S&P Global Inc.	2.700%	3/1/29	7,200	6,522
S&P Global Inc.	4.250%	5/1/29	4,490	4,358
Salesforce Inc.	3.700%	4/11/28	7,433	7,168
Salesforce Inc.	1.500%	7/15/28	5,509	4,842
Skyworks Solutions Inc.	1.800%	6/1/26	4,868	4,526
TD SYNNEX Corp.	1.750%	8/9/26	4,627	4,270
Texas Instruments Inc.	1.125%	9/15/26	3,660	3,367
Texas Instruments Inc.	4.600%	2/15/28	4,005	3,972
TSMC Arizona Corp.	1.750%	10/25/26	4,570	4,230
TSMC Arizona Corp.	3.875%	4/22/27	7,440	7,193
TSMC Arizona Corp.	4.125%	4/22/29	1,075	1,041
Verisk Analytics Inc.	4.000%	6/15/25	725	713
Verisk Analytics Inc.	4.125%	3/15/29	3,520	3,385
VMware LLC	1.400%	8/15/26	13,618	12,538
VMware LLC	4.650%	5/15/27	4,980	4,897
VMware LLC	3.900%	8/21/27	9,567	9,176
VMware LLC	1.800%	8/15/28	3,253	2,848
Workday Inc.	3.500%	4/1/27	8,061	7,710
Workday Inc.	3.700%	4/1/29	4,400	4,130
				1,156,403
Utilities (1.7%)				
AEP Texas Inc.	5.450%	5/15/29	2,500	2,513
AEP Transmission Co. LLC	3.100%	12/1/26	4,836	4,603
AES Corp.	1.375%	1/15/26	4,473	4,191

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
AES Corp.	5.450%	6/1/28	7,000	6,987
Alabama Power Co.	3.750%	9/1/27	4,196	4,044
Algonquin Power & Utilities Corp.	5.365%	6/15/26	4,205	4,185
Ameren Corp.	3.650%	2/15/26	4,120	3,995
Ameren Corp.	5.700%	12/1/26	1,805	1,819
Ameren Corp.	1.750%	3/15/28	4,066	3,587
Ameren Corp.	5.000%	1/15/29	3,075	3,044
² American Electric Power Co. Inc.	1.000%	11/1/25	1,772	1,666
American Electric Power Co. Inc.	5.750%	11/1/27	2,201	2,238
² American Electric Power Co. Inc.	4.300%	12/1/28	5,000	4,799
American Electric Power Co. Inc.	5.200%	1/15/29	5,224	5,198
American Electric Power Co. Inc.	3.875%	2/15/62	5,080	4,655
American Water Capital Corp.	2.950%	9/1/27	5,738	5,371
American Water Capital Corp.	3.750%	9/1/28	4,000	3,811
American Water Capital Corp.	3.450%	6/1/29	3,000	2,793
² Appalachian Power Co.	3.300%	6/1/27	1,059	1,001
Atmos Energy Corp.	3.000%	6/15/27	4,268	4,035
Avangrid Inc.	3.800%	6/1/29	4,000	3,721
Baltimore Gas & Electric Co.	2.400%	8/15/26	2,475	2,337
Berkshire Hathaway Energy Co.	3.250%	4/15/28	4,768	4,475
Black Hills Corp.	3.950%	1/15/26	4,310	4,205
Black Hills Corp.	3.150%	1/15/27	4,000	3,790
Black Hills Corp.	5.950%	3/15/28	2,500	2,555
² CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	2,350	2,216
² CenterPoint Energy Houston Electric LLC	3.000%	2/1/27	3,655	3,487
CenterPoint Energy Houston Electric LLC	5.200%	10/1/28	5,141	5,184
CenterPoint Energy Inc.	1.450%	6/1/26	1,363	1,267
CenterPoint Energy Inc.	5.250%	8/10/26	2,000	1,995
CenterPoint Energy Inc.	5.400%	6/1/29	7,500	7,528
CenterPoint Energy Resources Corp.	5.250%	3/1/28	7,243	7,269
Cleco Corporate Holdings LLC	3.743%	5/1/26	4,440	4,274
CMS Energy Corp.	3.000%	5/15/26	3,865	3,699
Commonwealth Edison Co.	2.550%	6/15/26	4,187	3,988
Commonwealth Edison Co.	3.700%	8/15/28	3,000	2,851
² Connecticut Light & Power Co.	0.750%	12/1/25	6,874	6,448
² Connecticut Light & Power Co.	3.200%	3/15/27	4,437	4,231
² Consolidated Edison Co. of New York Inc.	4.000%	12/1/28	7,846	7,554
Constellation Energy Generation LLC	5.600%	3/1/28	3,481	3,526
Consumers Energy Co.	4.650%	3/1/28	5,801	5,748
Consumers Energy Co.	4.900%	2/15/29	3,600	3,585
Consumers Energy Co.	4.600%	5/30/29	4,900	4,822
Dominion Energy Inc.	3.900%	10/1/25	9,071	8,882
² Dominion Energy Inc.	1.450%	4/15/26	8,530	7,948
² Dominion Energy Inc.	2.850%	8/15/26	6,034	5,728
² Dominion Energy Inc.	3.600%	3/15/27	1,455	1,393
DTE Electric Co.	4.850%	12/1/26	2,925	2,922
DTE Energy Co.	2.850%	10/1/26	4,634	4,388
DTE Energy Co.	4.875%	6/1/28	3,050	3,001
DTE Energy Co.	5.100%	3/1/29	3,335	3,309
² DTE Energy Co.	3.400%	6/15/29	3,051	2,796
Duke Energy Carolinas LLC	2.950%	12/1/26	6,063	5,778
Duke Energy Carolinas LLC	2.450%	8/15/29	7,250	6,391
Duke Energy Corp.	0.900%	9/15/25	2,765	2,618
Duke Energy Corp.	5.000%	12/8/25	2,275	2,264
Duke Energy Corp.	2.650%	9/1/26	4,777	4,517
Duke Energy Corp.	3.150%	8/15/27	1,000	943
Duke Energy Corp.	5.000%	12/8/27	7,375	7,335
Duke Energy Corp.	4.300%	3/15/28	5,265	5,109
Duke Energy Corp.	3.400%	6/15/29	3,000	2,773
Duke Energy Corp.	3.250%	1/15/82	2,082	1,870
Duke Energy Florida LLC	3.200%	1/15/27	6,065	5,792
Duke Energy Progress LLC	3.700%	9/1/28	3,625	3,455
Duke Energy Progress LLC	3.450%	3/15/29	5,600	5,225
Edison International	5.250%	11/15/28	5,290	5,243
Edison International	5.450%	6/15/29	2,900	2,899
Emera US Finance LP	3.550%	6/15/26	5,017	4,809
Enel Americas SA	4.000%	10/25/26	4,712	4,529
Enel Chile SA	4.875%	6/12/28	6,850	6,623
Entergy Arkansas LLC	3.500%	4/1/26	3,501	3,402
Entergy Arkansas LLC	4.000%	6/1/28	1,500	1,445

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Entergy Corp.	0.900%	9/15/25	4,865	4,604
Entergy Corp.	2.950%	9/1/26	8,604	8,160
Entergy Louisiana LLC	2.400%	10/1/26	4,902	4,609
Entergy Texas Inc.	4.000%	3/30/29	1,775	1,697
Essential Utilities Inc.	3.566%	5/1/29	2,500	2,320
Evergy Kansas Central Inc.	2.550%	7/1/26	1,838	1,747
Evergy Kansas Central Inc.	3.100%	4/1/27	4,712	4,482
² Eversource Energy	1.400%	8/15/26	3,330	3,056
² Eversource Energy	4.600%	7/1/27	4,690	4,592
² Eversource Energy	3.300%	1/15/28	2,750	2,566
Eversource Energy	5.450%	3/1/28	17,360	17,415
Eversource Energy	5.950%	2/1/29	3,200	3,272
² Eversource Energy	4.250%	4/1/29	2,000	1,905
Exelon Corp.	3.400%	4/15/26	6,282	6,080
Exelon Corp.	2.750%	3/15/27	6,201	5,813
Exelon Corp.	5.150%	3/15/28	6,503	6,485
Exelon Corp.	5.150%	3/15/29	3,000	2,990
² FirstEnergy Corp.	4.150%	7/15/27	9,400	9,016
Florida Power & Light Co.	3.125%	12/1/25	5,545	5,382
Florida Power & Light Co.	4.450%	5/15/26	4,195	4,145
Florida Power & Light Co.	5.050%	4/1/28	6,324	6,349
Florida Power & Light Co.	4.400%	5/15/28	8,015	7,871
Florida Power & Light Co.	5.150%	6/15/29	3,750	3,783
Fortis Inc.	3.055%	10/4/26	5,107	4,845
Georgia Power Co.	5.004%	2/23/27	3,000	2,992
Georgia Power Co.	3.250%	3/30/27	4,533	4,313
Georgia Power Co.	4.650%	5/16/28	7,894	7,781
Interstate Power & Light Co.	4.100%	9/26/28	4,000	3,836
ITC Holdings Corp.	3.250%	6/30/26	2,947	2,822
² Louisville Gas & Electric Co.	3.300%	10/1/25	509	496
MidAmerican Energy Co.	3.650%	4/15/29	7,500	7,090
Mississippi Power Co.	3.950%	3/30/28	2,250	2,158
National Fuel Gas Co.	5.200%	7/15/25	2,448	2,429
National Fuel Gas Co.	5.500%	1/15/26	5,316	5,296
National Fuel Gas Co.	5.500%	10/1/26	1,925	1,921
National Fuel Gas Co.	4.750%	9/1/28	2,000	1,942
National Grid plc	5.602%	6/12/28	4,460	4,501
National Rural Utilities Cooperative Finance Corp.	5.450%	10/30/25	4,948	4,949
² National Rural Utilities Cooperative Finance Corp.	3.250%	11/1/25	4,243	4,124
² National Rural Utilities Cooperative Finance Corp.	1.000%	6/15/26	3,818	3,523
² National Rural Utilities Cooperative Finance Corp.	3.050%	4/25/27	5,545	5,255
² National Rural Utilities Cooperative Finance Corp.	5.100%	5/6/27	3,250	3,253
² National Rural Utilities Cooperative Finance Corp.	3.400%	2/7/28	4,324	4,099
² National Rural Utilities Cooperative Finance Corp.	4.800%	3/15/28	4,000	3,967
² National Rural Utilities Cooperative Finance Corp.	5.050%	9/15/28	5,250	5,263
² National Rural Utilities Cooperative Finance Corp.	4.850%	2/7/29	3,840	3,819
² National Rural Utilities Cooperative Finance Corp.	3.700%	3/15/29	2,150	2,027
² National Rural Utilities Cooperative Finance Corp.	5.150%	6/15/29	4,500	4,513
² National Rural Utilities Cooperative Finance Corp.	5.250%	4/20/46	3,150	3,075
² Nevada Power Co.	3.700%	5/1/29	3,000	2,828
NextEra Energy Capital Holdings Inc.	5.749%	9/1/25	6,130	6,144
NextEra Energy Capital Holdings Inc.	1.875%	1/15/27	9,941	9,162
NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	13,490	12,884
NextEra Energy Capital Holdings Inc.	4.625%	7/15/27	11,290	11,110
NextEra Energy Capital Holdings Inc.	4.900%	2/28/28	8,978	8,894
NextEra Energy Capital Holdings Inc.	1.900%	6/15/28	5,995	5,300
NextEra Energy Capital Holdings Inc.	3.500%	4/1/29	4,825	4,481
NextEra Energy Capital Holdings Inc.	6.700%	9/1/54	2,500	2,506
NextEra Energy Capital Holdings Inc.	3.800%	3/15/82	4,865	4,482
NiSource Inc.	0.950%	8/15/25	6,691	6,356
NiSource Inc.	3.490%	5/15/27	9,378	8,944
NiSource Inc.	5.250%	3/30/28	8,002	7,993
NiSource Inc.	5.200%	7/1/29	1,875	1,868
NSTAR Electric Co.	3.200%	5/15/27	3,925	3,737
NSTAR Electric Co.	3.250%	5/15/29	2,500	2,318
OGE Energy Corp.	5.450%	5/15/29	1,580	1,592
Oncor Electric Delivery Co. LLC	0.550%	10/1/25	3,260	3,071
Oncor Electric Delivery Co. LLC	4.300%	5/15/28	7,500	7,312
ONE Gas Inc.	5.100%	4/1/29	1,500	1,505
Pacific Gas & Electric Co.	3.450%	7/1/25	10,297	10,053

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Pacific Gas & Electric Co.	3.150%	1/1/26	17,240	16,612
Pacific Gas & Electric Co.	2.950%	3/1/26	2,750	2,631
Pacific Gas & Electric Co.	3.300%	3/15/27	6,000	5,685
Pacific Gas & Electric Co.	2.100%	8/1/27	5,205	4,701
Pacific Gas & Electric Co.	3.300%	12/1/27	19,390	18,079
Pacific Gas & Electric Co.	3.000%	6/15/28	3,025	2,766
Pacific Gas & Electric Co.	3.750%	7/1/28	4,495	4,220
Pacific Gas & Electric Co.	6.100%	1/15/29	6,499	6,652
Pacific Gas & Electric Co.	5.550%	5/15/29	4,800	4,811
PacifiCorp	5.100%	2/15/29	1,000	999
PacifiCorp	3.500%	6/15/29	2,000	1,858
PECO Energy Co.	3.150%	10/15/25	3,211	3,128
Piedmont Natural Gas Co. Inc.	3.500%	6/1/29	3,100	2,863
PPL Capital Funding Inc.	3.100%	5/15/26	4,960	4,759
² Public Service Electric & Gas Co.	0.950%	3/15/26	1,024	955
² Public Service Electric & Gas Co.	3.000%	5/15/27	2,032	1,926
² Public Service Electric & Gas Co.	3.650%	9/1/28	4,000	3,811
² Public Service Electric & Gas Co.	3.200%	5/15/29	2,000	1,849
Public Service Enterprise Group Inc.	0.800%	8/15/25	7,972	7,570
Public Service Enterprise Group Inc.	5.850%	11/15/27	3,770	3,834
Public Service Enterprise Group Inc.	5.875%	10/15/28	4,050	4,143
Public Service Enterprise Group Inc.	5.200%	4/1/29	5,625	5,611
Puget Energy Inc.	2.379%	6/15/28	2,963	2,643
San Diego Gas & Electric Co.	2.500%	5/15/26	4,102	3,908
San Diego Gas & Electric Co.	4.950%	8/15/28	3,617	3,601
Sempra	3.250%	6/15/27	4,523	4,270
Sempra	3.400%	2/1/28	4,498	4,231
Sempra	3.700%	4/1/29	3,000	2,808
Sempra	4.125%	4/1/52	4,990	4,601
Sierra Pacific Power Co.	2.600%	5/1/26	6,194	5,907
² Southern California Edison Co.	3.700%	8/1/25	10,137	9,931
² Southern California Edison Co.	1.200%	2/1/26	3,125	2,928
Southern California Edison Co.	5.350%	3/1/26	4,692	4,684
Southern California Edison Co.	4.875%	2/1/27	2,500	2,481
Southern California Edison Co.	5.850%	11/1/27	4,800	4,893
Southern California Edison Co.	5.300%	3/1/28	8,337	8,354
Southern California Edison Co.	5.650%	10/1/28	5,070	5,157
² Southern California Edison Co.	4.200%	3/1/29	5,250	5,019
Southern California Edison Co.	5.150%	6/1/29	5,000	4,998
² Southern California Gas Co.	2.600%	6/15/26	4,995	4,744
Southern California Gas Co.	2.950%	4/15/27	5,545	5,220
Southern Co.	5.150%	10/6/25	2,072	2,063
Southern Co.	3.250%	7/1/26	11,712	11,261
Southern Co.	4.850%	6/15/28	4,340	4,295
Southern Co.	5.500%	3/15/29	5,995	6,075
² Southern Co.	4.000%	1/15/51	9,059	8,778
² Southern Co.	3.750%	9/15/51	7,290	6,846
Southern Co. Gas Capital Corp.	3.250%	6/15/26	2,024	1,944
Southern Power Co.	4.150%	12/1/25	2,235	2,197
Southern Power Co.	0.900%	1/15/26	1,420	1,324
Southwest Gas Corp.	5.800%	12/1/27	1,380	1,399
Southwest Gas Corp.	5.450%	3/23/28	2,166	2,181
² Southwestern Electric Power Co.	1.650%	3/15/26	4,994	4,698
² Southwestern Electric Power Co.	2.750%	10/1/26	3,283	3,097
² Southwestern Electric Power Co.	4.100%	9/15/28	4,150	3,957
Tampa Electric Co.	4.900%	3/1/29	2,560	2,543
Union Electric Co.	2.950%	6/15/27	3,524	3,324
Union Electric Co.	3.500%	3/15/29	4,950	4,662
United Utilities plc	6.875%	8/15/28	3,000	3,148
² Virginia Electric & Power Co.	3.150%	1/15/26	8,837	8,555
² Virginia Electric & Power Co.	2.950%	11/15/26	4,817	4,581
² Virginia Electric & Power Co.	3.500%	3/15/27	8,843	8,490
WEC Energy Group Inc.	5.000%	9/27/25	2,141	2,126
WEC Energy Group Inc.	4.750%	1/9/26	1,680	1,662
WEC Energy Group Inc.	5.600%	9/12/26	2,805	2,816
WEC Energy Group Inc.	5.150%	10/1/27	4,757	4,744
WEC Energy Group Inc.	4.750%	1/15/28	12,339	12,212
WEC Energy Group Inc.	2.200%	12/15/28	2,140	1,885
Wisconsin Electric Power Co.	5.000%	5/15/29	1,945	1,947
Wisconsin Public Service Corp.	5.350%	11/10/25	1,030	1,029

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Xcel Energy Inc.	3.350%	12/1/26	2,714	2,590
Xcel Energy Inc.	1.750%	3/15/27	4,846	4,412
Xcel Energy Inc.	4.000%	6/15/28	1,236	1,178
				971,705
Total Corporate Bonds (Cost \$15,187,322)				14,831,318
Sovereign Bonds (5.2%)				
² African Development Bank	0.875%	3/23/26	22,870	21,359
² African Development Bank	0.875%	7/22/26	13,955	12,896
African Development Bank	4.625%	1/4/27	11,823	11,804
African Development Bank	4.125%	2/25/27	12,000	11,836
² African Development Bank	4.375%	11/3/27	18,850	18,711
African Development Bank	4.375%	3/14/28	18,600	18,470
² Asian Development Bank	0.375%	9/3/25	18,639	17,656
Asian Development Bank	4.250%	1/9/26	32,889	32,557
² Asian Development Bank	0.500%	2/4/26	26,879	25,075
² Asian Development Bank	1.000%	4/14/26	29,048	27,146
² Asian Development Bank	2.000%	4/24/26	20,473	19,461
² Asian Development Bank	4.875%	5/21/26	19,413	19,422
² Asian Development Bank	2.625%	1/12/27	6,106	5,811
² Asian Development Bank	4.125%	1/12/27	20,085	19,824
² Asian Development Bank	1.500%	1/20/27	21,050	19,464
² Asian Development Bank	3.125%	8/20/27	27,740	26,551
² Asian Development Bank	2.500%	11/2/27	9,950	9,316
² Asian Development Bank	3.750%	4/25/28	21,605	21,016
² Asian Development Bank	4.500%	8/25/28	38,390	38,383
² Asian Development Bank	4.375%	3/6/29	16,890	16,835
² Asian Development Bank	1.875%	3/15/29	40	36
Asian Infrastructure Investment Bank	3.375%	6/29/25	15,040	14,774
Asian Infrastructure Investment Bank	0.500%	1/27/26	25,975	24,240
Asian Infrastructure Investment Bank	4.875%	9/14/26	12,365	12,391
Asian Infrastructure Investment Bank	3.750%	9/14/27	9,520	9,274
Asian Infrastructure Investment Bank	4.000%	1/18/28	18,450	18,102
Asian Infrastructure Investment Bank	4.125%	1/18/29	9,130	8,999
² Bangko Sentral ng Pilipinas International Bond	8.600%	6/15/27	150	163
Canadian Government Bond	0.750%	5/19/26	30,785	28,571
Canadian Government Bond	3.750%	4/26/28	20,737	20,177
Canadian Government Bond	4.625%	4/30/29	11,945	12,036
Corp. Andina de Fomento	1.625%	9/23/25	7,520	7,171
Corp. Andina de Fomento	5.250%	11/21/25	15,505	15,462
Corp. Andina de Fomento	4.750%	4/1/26	5,225	5,169
Corp. Andina de Fomento	2.250%	2/8/27	5,790	5,385
Corp. Andina de Fomento	6.000%	4/26/27	7,065	7,218
Corp. Andina de Fomento	5.000%	1/24/29	3,100	3,097
Council of Europe Development Bank	3.750%	5/25/26	8,150	7,987
Council of Europe Development Bank	0.875%	9/22/26	6,695	6,151
Council of Europe Development Bank	4.625%	6/11/27	3,606	3,608
Council of Europe Development Bank	3.625%	1/26/28	11,710	11,346
Council of Europe Development Bank	4.125%	1/24/29	3,835	3,781
Equinor ASA	1.750%	1/22/26	8,874	8,430
Equinor ASA	3.000%	4/6/27	2,980	2,832
Equinor ASA	7.250%	9/23/27	730	778
² European Bank for Reconstruction & Development	0.500%	11/25/25	10,560	9,924
² European Bank for Reconstruction & Development	0.500%	1/28/26	21,005	19,604
² European Bank for Reconstruction & Development	4.375%	3/9/28	6,545	6,508
European Bank for Reconstruction & Development	4.125%	1/25/29	7,075	6,974
European Investment Bank	0.625%	7/25/25	37,780	36,048
European Investment Bank	2.750%	8/15/25	28,375	27,664
European Investment Bank	0.375%	12/15/25	16,055	15,032
European Investment Bank	0.375%	3/26/26	40,081	37,120
European Investment Bank	2.125%	4/13/26	18,291	17,453
European Investment Bank	0.750%	10/26/26	7,627	6,974
² European Investment Bank	1.375%	3/15/27	25,984	23,851
European Investment Bank	4.375%	3/19/27	24,060	23,894
European Investment Bank	0.625%	10/21/27	910	801
European Investment Bank	3.250%	11/15/27	5,531	5,307
European Investment Bank	3.875%	3/15/28	35,725	34,937
European Investment Bank	4.500%	10/16/28	22,535	22,553
European Investment Bank	4.000%	2/15/29	18,260	17,908

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
European Investment Bank	4.750%	6/15/29	37,775	38,265
⁵ Export Development Canada	3.375%	8/26/25	20,585	20,194
⁵ Export Development Canada	4.375%	6/29/26	20,750	20,571
⁵ Export Development Canada	3.000%	5/25/27	17,605	16,831
⁵ Export Development Canada	3.875%	2/14/28	18,190	17,777
⁵ Export Development Canada	4.125%	2/13/29	20,100	19,804
Export-Import Bank of Korea	5.375%	9/18/25	3,482	3,488
Export-Import Bank of Korea	3.250%	11/10/25	11,005	10,728
Export-Import Bank of Korea	4.875%	1/11/26	3,625	3,613
Export-Import Bank of Korea	0.625%	2/9/26	3,200	2,984
Export-Import Bank of Korea	2.625%	5/26/26	12,120	11,598
Export-Import Bank of Korea	3.250%	8/12/26	4,515	4,357
Export-Import Bank of Korea	1.125%	12/29/26	6,787	6,178
Export-Import Bank of Korea	4.625%	1/11/27	2,050	2,033
Export-Import Bank of Korea	1.625%	1/18/27	6,640	6,119
Export-Import Bank of Korea	2.375%	4/21/27	4,590	4,283
Export-Import Bank of Korea	4.250%	9/15/27	6,430	6,301
Export-Import Bank of Korea	5.000%	1/11/28	5,035	5,061
Export-Import Bank of Korea	5.125%	9/18/28	5,800	5,868
Export-Import Bank of Korea	4.500%	1/11/29	2,490	2,464
Inter-American Development Bank	0.625%	7/15/25	20,345	19,427
² Inter-American Development Bank	0.875%	4/20/26	28,619	26,670
² Inter-American Development Bank	4.500%	5/15/26	20,336	20,210
² Inter-American Development Bank	2.000%	6/2/26	16,185	15,347
Inter-American Development Bank	2.000%	7/23/26	9,612	9,096
Inter-American Development Bank	4.375%	2/1/27	15,625	15,519
Inter-American Development Bank	2.375%	7/7/27	26,705	25,041
Inter-American Development Bank	4.000%	1/12/28	33,295	32,684
Inter-American Development Bank	4.125%	2/15/29	15,830	15,611
Inter-American Investment Corp.	4.125%	2/15/28	9,125	8,940
Inter-American Investment Corp.	4.750%	9/19/28	3,350	3,363
Inter-American Investment Corp.	4.250%	2/14/29	5,625	5,545
² International Bank for Reconstruction & Development	2.125%	3/3/25	5,767	5,648
International Bank for Reconstruction & Development	0.375%	7/28/25	43,663	41,528
² International Bank for Reconstruction & Development	2.500%	7/29/25	21,179	20,608
International Bank for Reconstruction & Development	0.500%	10/28/25	51,854	48,881
² International Bank for Reconstruction & Development	3.125%	11/20/25	4,058	3,957
International Bank for Reconstruction & Development	4.750%	4/10/26	9,445	9,429
International Bank for Reconstruction & Development	0.875%	7/15/26	17,064	15,798
² International Bank for Reconstruction & Development	1.875%	10/27/26	11,853	11,123
International Bank for Reconstruction & Development	3.125%	6/15/27	20,260	19,446
² International Bank for Reconstruction & Development	2.500%	11/22/27	750	702
International Bank for Reconstruction & Development	0.750%	11/24/27	39,170	34,526
International Bank for Reconstruction & Development	3.500%	7/12/28	33,540	32,328
International Bank for Reconstruction & Development	4.625%	8/1/28	28,565	28,704
² International Finance Corp.	0.375%	7/16/25	13,260	12,629
² International Finance Corp.	3.625%	9/15/25	19,210	18,890
² International Finance Corp.	2.125%	4/7/26	7,149	6,819
² International Finance Corp.	0.750%	10/8/26	7,248	6,638
² International Finance Corp.	4.375%	1/15/27	7,676	7,624
² International Finance Corp.	4.500%	7/13/28	8,591	8,597
^{1,2} International Finance Corp.	4.250%	7/2/29	11,600	11,509
⁶ Japan Bank for International Cooperation	0.625%	7/15/25	22,443	21,391
⁶ Japan Bank for International Cooperation	3.875%	9/16/25	9,862	9,698
^{2,6} Japan Bank for International Cooperation	2.750%	1/21/26	6,745	6,506
⁶ Japan Bank for International Cooperation	4.250%	1/26/26	20,585	20,315
^{2,6} Japan Bank for International Cooperation	2.375%	4/20/26	7,490	7,145
⁶ Japan Bank for International Cooperation	4.250%	4/27/26	10,760	10,609
⁶ Japan Bank for International Cooperation	1.875%	7/21/26	3,616	3,400
^{2,6} Japan Bank for International Cooperation	2.250%	11/4/26	11,215	10,561
⁶ Japan Bank for International Cooperation	2.875%	6/1/27	14,060	13,322
⁶ Japan Bank for International Cooperation	2.875%	7/21/27	8,825	8,341
⁶ Japan Bank for International Cooperation	4.375%	10/5/27	7,250	7,158
⁶ Japan Bank for International Cooperation	2.750%	11/16/27	13,110	12,280
⁶ Japan Bank for International Cooperation	4.625%	7/19/28	5,070	5,055
⁶ Japan Bank for International Cooperation	4.875%	10/18/28	1,350	1,360
⁶ Japan International Cooperation Agency	2.750%	4/27/27	4,909	4,638
⁶ Japan International Cooperation Agency	3.250%	5/25/27	10,070	9,629
⁶ Japan International Cooperation Agency	4.000%	5/23/28	5,350	5,192
⁶ Japan International Cooperation Agency	4.750%	5/21/29	2,902	2,916

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
7	KFW	0.375%	7/18/25	28,768	27,387
7	KFW	5.125%	9/29/25	17,070	17,080
7	KFW	0.625%	1/22/26	36,438	34,108
7	KFW	5.000%	3/16/26	52,940	53,028
7	KFW	3.625%	4/1/26	26,010	25,467
7	KFW	4.625%	8/7/26	28,784	28,695
7	KFW	1.000%	10/1/26	12,120	11,172
7	KFW	4.375%	3/1/27	21,540	21,390
7	KFW	3.000%	5/20/27	27,238	26,054
7	KFW	3.750%	2/15/28	31,080	30,262
7	KFW	3.875%	6/15/28	30,195	29,516
7	KFW	4.000%	3/15/29	19,960	19,578
	Korea Development Bank	4.000%	9/8/25	2,565	2,528
	Korea Development Bank	3.375%	9/16/25	11,360	11,114
	Korea Development Bank	3.000%	1/13/26	12,015	11,653
	Korea Development Bank	2.000%	9/12/26	7,205	6,757
	Korea Development Bank	5.375%	10/23/26	4,375	4,408
	Korea Development Bank	4.625%	2/15/27	2,675	2,656
	Korea Development Bank	1.375%	4/25/27	6,440	5,844
	Korea Development Bank	4.375%	2/15/28	13,275	13,087
	Korea Development Bank	5.375%	10/23/28	3,000	3,070
	Korea Development Bank	4.500%	2/15/29	4,120	4,077
7	Landwirtschaftliche Rentenbank	0.875%	3/30/26	8,400	7,838
2.7	Landwirtschaftliche Rentenbank	1.750%	7/27/26	9,708	9,133
2.7	Landwirtschaftliche Rentenbank	3.875%	6/14/28	7,180	7,005
7	Landwirtschaftliche Rentenbank	4.625%	4/17/29	7,928	7,987
	Nordic Investment Bank	0.375%	9/11/25	9,715	9,192
	Nordic Investment Bank	5.000%	10/15/25	5,400	5,397
2	Nordic Investment Bank	0.500%	1/21/26	12,775	11,936
	Nordic Investment Bank	3.375%	9/8/27	385	371
	Nordic Investment Bank	4.375%	3/14/28	17,885	17,767
	Nordic Investment Bank	4.250%	2/28/29	7,525	7,455
8	Oesterreichische Kontrollbank AG	0.375%	9/17/25	22,990	21,724
8	Oesterreichische Kontrollbank AG	4.125%	1/20/26	5,735	5,662
2.8	Oesterreichische Kontrollbank AG	0.500%	2/2/26	7,756	7,230
8	Oesterreichische Kontrollbank AG	5.000%	10/23/26	4,985	5,011
8	Oesterreichische Kontrollbank AG	4.750%	5/21/27	10,901	10,932
8	Oesterreichische Kontrollbank AG	3.625%	9/9/27	11,550	11,202
8	Oesterreichische Kontrollbank AG	4.250%	3/1/28	11,295	11,154
2.8	Oesterreichische Kontrollbank AG	4.125%	1/18/29	5,188	5,108
2	Oriental Republic of Uruguay	4.375%	10/27/27	4,240	4,201
	Province of Alberta	4.500%	6/26/29	15,000	14,937
2	Province of British Columbia	6.500%	1/15/26	1,894	1,932
	Province of British Columbia	0.900%	7/20/26	16,415	15,151
	Province of British Columbia	4.800%	11/15/28	8,990	9,053
	Province of British Columbia	4.900%	4/24/29	14,975	15,153
	Province of Manitoba	2.125%	6/22/26	4,091	3,875
	Province of Ontario	0.625%	1/21/26	23,601	22,062
	Province of Ontario	1.050%	4/14/26	15,180	14,177
	Province of Ontario	2.500%	4/27/26	12,960	12,410
	Province of Ontario	2.300%	6/15/26	11,150	10,609
	Province of Ontario	3.100%	5/19/27	20,125	19,247
	Province of Ontario	4.200%	1/18/29	8,050	7,911
	Province of Quebec	0.600%	7/23/25	17,883	17,040
	Province of Quebec	2.500%	4/20/26	18,140	17,379
	Province of Quebec	2.750%	4/12/27	8,420	7,991
	Province of Quebec	3.625%	4/13/28	10,585	10,199
	Province of Quebec	4.500%	4/3/29	17,500	17,412
	Province of Saskatchewan	3.250%	6/8/27	7,035	6,742
	Republic of Chile	3.125%	1/21/26	4,888	4,718
2	Republic of Chile	2.750%	1/31/27	11,476	10,776
2	Republic of Chile	3.240%	2/6/28	10,960	10,284
2	Republic of Chile	4.850%	1/22/29	3,680	3,634
2	Republic of Indonesia	4.150%	9/20/27	6,650	6,451
	Republic of Indonesia	3.500%	1/11/28	9,025	8,518
2	Republic of Indonesia	4.550%	1/11/28	7,395	7,239
	Republic of Indonesia	4.100%	4/24/28	3,500	3,369
	Republic of Indonesia	4.750%	2/11/29	5,740	5,655
2	Republic of Indonesia	4.400%	3/10/29	3,010	2,914
	Republic of Italy	1.250%	2/17/26	16,552	15,487

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Republic of Korea	5.625%	11/3/25	1,909	1,920
¹ Republic of Korea	4.500%	7/3/29	10,000	9,973
Republic of Panama	7.125%	1/29/26	5,941	6,048
Republic of Panama	8.875%	9/30/27	3,756	4,057
² Republic of Panama	3.875%	3/17/28	9,300	8,593
Republic of Panama	9.375%	4/1/29	2,925	3,270
Republic of Peru	7.350%	7/21/25	7,740	7,888
² Republic of Peru	2.392%	1/23/26	7,340	6,994
Republic of Peru	4.125%	8/25/27	7,460	7,219
Republic of Poland	3.250%	4/6/26	10,975	10,646
² Republic of Poland	5.500%	11/16/27	11,816	12,045
² Republic of Poland	4.625%	3/18/29	9,750	9,623
Republic of the Philippines	5.500%	3/30/26	4,246	4,259
Republic of the Philippines	3.229%	3/29/27	4,360	4,143
Republic of the Philippines	5.170%	10/13/27	7,650	7,647
Republic of the Philippines	3.000%	2/1/28	6,170	5,738
Republic of the Philippines	4.625%	7/17/28	3,300	3,242
Republic of the Philippines	3.750%	1/14/29	12,925	12,166
State of Israel	2.875%	3/16/26	5,814	5,503
State of Israel	3.250%	1/17/28	7,450	6,827
State of Israel	5.375%	3/12/29	11,700	11,469
² Svensk Exportkredit AB	4.000%	7/15/25	8,475	8,367
Svensk Exportkredit AB	0.500%	8/26/25	11,460	10,863
² Svensk Exportkredit AB	4.625%	11/28/25	8,100	8,043
² Svensk Exportkredit AB	4.375%	2/13/26	10,515	10,405
² Svensk Exportkredit AB	4.875%	9/14/26	2,540	2,541
² Svensk Exportkredit AB	2.250%	3/22/27	8,265	7,735
Svensk Exportkredit AB	4.125%	6/14/28	5,325	5,225
² Svensk Exportkredit AB	4.250%	2/1/29	2,375	2,345
United Mexican States	4.125%	1/21/26	12,085	11,831
United Mexican States	4.150%	3/28/27	21,359	20,694
United Mexican States	3.750%	1/11/28	1,793	1,694
² United Mexican States	5.400%	2/9/28	11,725	11,669
United Mexican States	4.500%	4/22/29	18,066	17,278
² United Mexican States	5.000%	5/7/29	5,800	5,660
Total Sovereign Bonds (Cost \$3,075,062)				2,985,374
Taxable Municipal Bonds (0.1%)				
California Earthquake Authority Revenue	5.603%	7/1/27	6,945	6,935
California GO	2.650%	4/1/26	1,320	1,266
California GO	5.125%	9/1/29	3,500	3,557
Florida State Board of Administration Finance Corp. Revenue	1.258%	7/1/25	11,525	11,061
Florida State Board of Administration Finance Corp. Revenue	1.705%	7/1/27	7,680	6,969
Jobs Ohio Beverage System Statewide Liquor Profits Revenue	3.985%	1/1/29	1,775	1,733
⁹ New Jersey Economic Development Authority Revenue (State Pension Funding)	7.425%	2/15/29	10,475	11,159
Oregon GO	5.892%	6/1/27	4,728	4,791
State Public School Building Authority PA Revenue	5.000%	9/15/27	2,100	2,093
University of California Revenue	3.063%	7/1/25	2,677	2,621
University of California Revenue	1.316%	5/15/27	4,890	4,441
Utah GO	4.554%	7/1/24	2,075	2,075
Wisconsin General Fund Annual Appropriation Revenue ETM	3.154%	5/1/27	2,200	2,107
Total Taxable Municipal Bonds (Cost \$61,709)				60,808

	Coupon	Shares	Market Value* (\$000)
Temporary Cash Investments (0.7%)			
Money Market Fund (0.7%)			
¹⁰ Vanguard Market Liquidity Fund (Cost \$432,137)	5.380%	4,321,859	432,143
Total Investments (99.7%) (Cost \$59,099,472)			57,640,961
Other Assets and Liabilities—Net (0.3%)			158,020
Net Assets (100%)			57,798,981

Cost is in \$000.

* See Note A in Notes to Financial Statements.

- 1 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of June 30, 2024.
- 2 The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.
- 3 The issuer was placed under federal conservatorship in September 2008; since that time, its daily operations have been managed by the Federal Housing Finance Agency and it receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for senior preferred stock.
- 4 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At June 30, 2024, the aggregate value was \$98,132,000, representing 0.2% of net assets.
- 5 Guaranteed by the Government of Canada.
- 6 Guaranteed by the Government of Japan.
- 7 Guaranteed by the Federal Republic of Germany.
- 8 Guaranteed by the Republic of Austria.
- 9 Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.
- 10 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

DAC—Designated Activity Company.

ETM—Escrowed to Maturity.

GO—General Obligation Bond.

REIT—Real Estate Investment Trust.

Statement of Assets and Liabilities

As of June 30, 2024

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$58,667,335)	57,208,818
Affiliated Issuers (Cost \$432,137)	432,143
Total Investments in Securities	57,640,961
Investment in Vanguard	1,693
Cash	44
Receivables for Investment Securities Sold	985,394
Receivables for Accrued Income	476,919
Receivables for Capital Shares Issued	25,995
Other Assets	242
Total Assets	59,131,248
Liabilities	
Payables for Investment Securities Purchased	1,302,245
Payables for Capital Shares Redeemed	20,135
Payables for Distributions	8,760
Payables to Vanguard	1,127
Total Liabilities	1,332,267
Net Assets	57,798,981

At June 30, 2024, net assets consisted of:

Paid-in Capital	61,381,760
Total Distributable Earnings (Loss)	(3,582,779)
Net Assets	57,798,981

Investor Shares—Net Assets

Applicable to 3,855,343 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) 38,693

Net Asset Value Per Share—Investor Shares **\$10.04**

ETF Shares—Net Assets

Applicable to 421,379,055 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) 32,312,414

Net Asset Value Per Share—ETF Shares **\$76.68**

Admiral Shares—Net Assets

Applicable to 1,247,969,755 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) 12,525,500

Net Asset Value Per Share—Admiral Shares **\$10.04**

Institutional Shares—Net Assets

Applicable to 549,359,692 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) 5,513,916

Net Asset Value Per Share—Institutional Shares **\$10.04**

Institutional Plus Shares—Net Assets

Applicable to 738,136,392 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) 7,408,458

Net Asset Value Per Share—Institutional Plus Shares **\$10.04**

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

Statement of Operations

	Six Months Ended June 30, 2024
	(\$000)
Investment Income	
Income	
Interest ¹	932,757
Total Income	932,757
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	576
Management and Administrative—Investor Shares	34
Management and Administrative—ETF Shares	4,795
Management and Administrative—Admiral Shares	3,890
Management and Administrative—Institutional Shares	1,176
Management and Administrative—Institutional Plus Shares	1,220
Marketing and Distribution—Investor Shares	2
Marketing and Distribution—ETF Shares	757
Marketing and Distribution—Admiral Shares	337
Marketing and Distribution—Institutional Shares	101
Marketing and Distribution—Institutional Plus Shares	113
Custodian Fees	36
Shareholders' Reports—Investor Shares	1
Shareholders' Reports—ETF Shares	431
Shareholders' Reports—Admiral Shares	83
Shareholders' Reports—Institutional Shares	11
Shareholders' Reports—Institutional Plus Shares	8
Trustees' Fees and Expenses	16
Other Expenses	8
Total Expenses	13,595
Net Investment Income	919,162
Realized Net Gain (Loss)	
Investment Securities Sold ^{1,2}	(378,872)
Swap Contracts	(171)
Realized Net Gain (Loss)	(379,043)
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	12,797
Net Increase (Decrease) in Net Assets Resulting from Operations	552,916

1 Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$6,086,000, \$136,000, and \$6,000, respectively. Purchases and sales are for temporary cash investment purposes.

2 Includes (\$15,652,000) of net gain (loss) resulting from in-kind redemptions.

Statement of Changes in Net Assets

	Six Months Ended June 30, 2024	Year Ended December 31, 2023
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	919,162	1,514,290
Realized Net Gain (Loss)	(379,043)	(1,513,550)
Change in Unrealized Appreciation (Depreciation)	12,797	2,875,293
Net Increase (Decrease) in Net Assets Resulting from Operations	552,916	2,876,033
Distributions		
Investor Shares	(775)	(1,268)
ETF Shares	(421,464)	(865,338)
Admiral Shares	(203,928)	(343,153)
Institutional Shares	(87,093)	(135,483)
Institutional Plus Shares	(115,250)	(168,459)
Total Distributions	(828,510)	(1,513,701)
Capital Share Transactions		
Investor Shares	(14,430)	1,093
ETF Shares	592,999	(6,616,372)
Admiral Shares	(636,168)	(2,123,320)
Institutional Shares	169,977	(325,201)
Institutional Plus Shares	625,296	(51,082)
Net Increase (Decrease) from Capital Share Transactions	737,674	(9,114,882)
Total Increase (Decrease)	462,080	(7,752,550)
Net Assets		
Beginning of Period	57,336,901	65,089,451
End of Period	57,798,981	57,336,901

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

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2024	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$10.10	\$9.87	\$10.60	\$10.87	\$10.57	\$10.31
Investment Operations						
Net Investment Income ¹	.156	.236	.133	.116	.185	.230
Net Realized and Unrealized Gain (Loss) on Investments	(.060)	.230	(.726)	(.241)	.300	.258
Total from Investment Operations	.096	.466	(.593)	(.125)	.485	.488
Distributions						
Dividends from Net Investment Income	(.156)	(.236)	(.134)	(.116)	(.185)	(.228)
Distributions from Realized Capital Gains	—	—	(.003)	(.029)	—	—
Total Distributions	(.156)	(.236)	(.137)	(.145)	(.185)	(.228)
Net Asset Value, End of Period	\$10.04	\$10.10	\$9.87	\$10.60	\$10.87	\$10.57
Total Return²	0.96%	4.79%	-5.61%	-1.15%	4.61%	4.77%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$39	\$53	\$51	\$74	\$91	\$89
Ratio of Total Expenses to Average Net Assets	0.15%	0.15% ³	0.15% ³	0.15%	0.15%	0.15%
Ratio of Net Investment Income to Average Net Assets	3.12%	2.37%	1.31%	1.08%	1.71%	2.18%
Portfolio Turnover Rate ⁴	32%	64%	41%	37%	49%	44%

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

1 Calculated based on average shares outstanding.

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

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.15%.

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.

Financial Highlights

ETF Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2024	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$76.96	\$75.21	\$80.81	\$82.81	\$80.55	\$78.56
Investment Operations						
Net Investment Income ¹	1.230	1.863	1.106	.960	1.474	1.819
Net Realized and Unrealized Gain (Loss) on Investments	(.497)	1.780	(5.580)	(1.785)	2.267	2.014
Total from Investment Operations	.733	3.643	(4.474)	(.825)	3.741	3.833
Distributions						
Dividends from Net Investment Income	(1.013)	(1.893)	(1.105)	(.953)	(1.481)	(1.843)
Distributions from Realized Capital Gains	—	—	(.021)	(.222)	—	—
Total Distributions	(1.013)	(1.893)	(1.126)	(1.175)	(1.481)	(1.843)
Net Asset Value, End of Period	\$76.68	\$76.96	\$75.21	\$80.81	\$82.81	\$80.55
Total Return	0.96%	4.91%	-5.55%	-1.00%	4.67%	4.92%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$32,312	\$31,830	\$37,679	\$42,076	\$29,618	\$22,522
Ratio of Total Expenses to Average Net Assets	0.04%	0.04% ²	0.04% ²	0.04%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	3.23%	2.46%	1.44%	1.17%	1.79%	2.28%
Portfolio Turnover Rate ³	32%	64%	41%	37%	49%	44%

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

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.04%.

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.

Financial Highlights

Admiral Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2024	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$10.10	\$9.87	\$10.60	\$10.87	\$10.57	\$10.31
Investment Operations						
Net Investment Income ¹	.160	.242	.141	.124	.192	.237
Net Realized and Unrealized Gain (Loss) on Investments	(.060)	.231	(.726)	(.241)	.301	.260
Total from Investment Operations	.100	.473	(.585)	(.117)	.493	.497
Distributions						
Dividends from Net Investment Income	(.160)	(.243)	(.142)	(.124)	(.193)	(.237)
Distributions from Realized Capital Gains	—	—	(.003)	(.029)	—	—
Total Distributions	(.160)	(.243)	(.145)	(.153)	(.193)	(.237)
Net Asset Value, End of Period	\$10.04	\$10.10	\$9.87	\$10.60	\$10.87	\$10.57
Total Return²	1.00%	4.87%	-5.54%	-1.08%	4.69%	4.86%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$12,526	\$13,248	\$15,056	\$18,410	\$18,543	\$15,379
Ratio of Total Expenses to Average Net Assets	0.07%	0.07% ³	0.07% ³	0.07%	0.07%	0.07%
Ratio of Net Investment Income to Average Net Assets	3.21%	2.44%	1.40%	1.16%	1.77%	2.26%
Portfolio Turnover Rate ⁴	32%	64%	41%	37%	49%	44%

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

1 Calculated based on average shares outstanding.

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

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.07%.

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.

Financial Highlights

Institutional Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2024	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$10.10	\$9.87	\$10.60	\$10.87	\$10.57	\$10.31
Investment Operations						
Net Investment Income ¹	.161	.245	.143	.126	.195	.239
Net Realized and Unrealized Gain (Loss) on Investments	(.060)	.230	(.726)	(.240)	.301	.260
Total from Investment Operations	.101	.475	(.583)	(.114)	.496	.499
Distributions						
Dividends from Net Investment Income	(.161)	(.245)	(.144)	(.127)	(.196)	(.239)
Distributions from Realized Capital Gains	—	—	(.003)	(.029)	—	—
Total Distributions	(.161)	(.245)	(.147)	(.156)	(.196)	(.239)
Net Asset Value, End of Period	\$10.04	\$10.10	\$9.87	\$10.60	\$10.87	\$10.57
Total Return	1.01%	4.88%	-5.52%	-1.06%	4.71%	4.88%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$5,514	\$5,379	\$5,580	\$6,790	\$6,134	\$5,524
Ratio of Total Expenses to Average Net Assets	0.05%	0.05% ²	0.05% ²	0.05%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	3.23%	2.47%	1.42%	1.17%	1.80%	2.28%
Portfolio Turnover Rate ³	32%	64%	41%	37%	49%	44%

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

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.05%.

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.

Financial Highlights

Institutional Plus Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2024	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$10.10	\$9.87	\$10.60	\$10.87	\$10.57	\$10.31
Investment Operations						
Net Investment Income ¹	.162	.247	.145	.127	.196	.240
Net Realized and Unrealized Gain (Loss) on Investments	(.061)	.229	(.727)	(.240)	.301	.260
Total from Investment Operations	.101	.476	(.582)	(.113)	.497	.500
Distributions						
Dividends from Net Investment Income	(.161)	(.246)	(.145)	(.128)	(.197)	(.240)
Distributions from Realized Capital Gains	—	—	(.003)	(.029)	—	—
Total Distributions	(.161)	(.246)	(.148)	(.157)	(.197)	(.240)
Net Asset Value, End of Period	\$10.04	\$10.10	\$9.87	\$10.60	\$10.87	\$10.57
Total Return	1.02%	4.90%	-5.51%	-1.05%	4.72%	4.89%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$7,408	\$6,827	\$6,723	\$7,774	\$6,817	\$6,631
Ratio of Total Expenses to Average Net Assets	0.04%	0.04% ²	0.04% ²	0.04%	0.04%	0.04%
Ratio of Net Investment Income to Average Net Assets	3.24%	2.48%	1.43%	1.18%	1.81%	2.29%
Portfolio Turnover Rate ³	32%	64%	41%	37%	49%	44%

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

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.04%.

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.

Notes to Financial Statements

Vanguard Short-Term Bond Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers five classes of shares: Investor Shares, ETF Shares, Admiral Shares, Institutional Shares, and Institutional Plus 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 NYSE Arca; they can be purchased and sold through a broker.

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 other 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. 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 valuation designee to represent fair value and subject to oversight by the board of trustees.

2. **Swap Contracts:** The fund invests in credit default swaps to adjust the overall credit risk of the fund or to actively overweight or underweight credit risk to a specific issuer or group of issuers. The fund may sell credit protection through credit default swaps to simulate investments in long positions that are either unavailable or considered to be less attractively priced in the bond market. The fund may purchase credit protection through credit default swaps to reduce credit exposure to a given issuer or issuers. Under the terms of the swaps, an up-front payment may be exchanged between the seller and buyer. In addition, the seller of the credit protection receives a periodic payment of premium from the buyer that is a fixed percentage applied to a notional amount. If, for example, the reference entity is subject to a credit event (such as bankruptcy, failure to pay, or obligation acceleration) during the term of the swap, the seller agrees to either physically settle or cash settle the swap contract. If the swap is physically settled, the seller agrees to pay the buyer an amount equal to the notional amount and take delivery of a debt instrument of the reference issuer with a par amount equal to such notional amount. If the swap is cash settled, the seller agrees to pay the buyer the difference between the notional amount and the final price for the relevant debt instrument, as determined either in a market auction or pursuant to a pre-agreed-upon valuation procedure.

The fund enters into centrally cleared credit default swaps to achieve the same objectives specified with respect to the equivalent over-the-counter swaps but with less counterparty risk because a regulated clearinghouse is the counterparty instead of the clearing broker or executing broker. The clearinghouse imposes initial margin requirements to secure the fund's performance, and requires daily settlement of variation margin representing changes in the market value of each contract. To further mitigate counterparty risk, the fund trades with a diverse group of prequalified executing brokers; monitors the financial strength of its clearing brokers, executing brokers, and clearinghouse; and has entered into agreements with its clearing brokers and executing brokers.

The primary risk associated with selling credit protection is that, upon the occurrence of a defined credit event, the market value of the debt instrument received by the fund (or, in a cash settled swap, the debt instruments used to determine the settlement payment by the fund) will be significantly less than the amount paid by the fund and, in a physically settled swap, the fund may receive an illiquid debt instrument. A risk associated with all types of swaps is the possibility that a counterparty may default on its obligation to pay net amounts due to the fund. The fund's maximum amount subject to counterparty risk is the unrealized appreciation on the swap contract. The fund mitigates its counterparty risk by entering into swaps only with a diverse group of prequalified counterparties, monitoring their financial strength, entering into master netting arrangements with its counterparties, and requiring its counterparties 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. In the event of a counterparty's default (including bankruptcy), the fund may terminate any swap contracts 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. The swap contracts contain provisions whereby a counterparty may terminate open contracts if the fund's net assets decline below a certain level, triggering a payment by the fund if the fund is in a net liability position at the time of the termination. The payment amount would be reduced by any collateral the fund has pledged. Any securities pledged as collateral for open contracts are noted in the Schedule of Investments. The value of collateral received or pledged is compared daily to the value of the swap contracts exposure with each counterparty, and any difference, if in excess of a specified minimum transfer amount, is adjusted and settled within two business days.

The notional amounts of swap contracts are not recorded in the Statement of Assets and Liabilities. Swaps are valued daily based on market quotations received from independent pricing services or recognized dealers and the change in value is recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the seller of credit protection is required to take delivery (or, in a cash settled swap, pay the settlement amount determined) upon occurrence of a credit event, periodic payments are made, or the swap terminates, at which time realized gain (loss) is recorded. The net premium to be received or paid by the fund under swap contracts is accrued daily and recorded as realized gain (loss) over the life of the contract.

During the six months ended June 30, 2024, the fund's average amounts of investments in credit protection sold and credit protection purchased represented less than 1% of net assets, based on the average of notional amounts at each quarter-end during the period. The fund had no open credit default swap contracts at June 30, 2024.

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

4. **Distributions:** Distributions from net investment income are declared daily by all share classes except ETF Shares, and paid on the first business day of the following month. Monthly income dividends from ETF Shares, and annual distributions from realized capital gains, if any, are recorded on the

ex-dividend date. Distributions are determined on a tax basis at the fiscal year-end and may differ from net investment income and realized capital gains for financial reporting purposes.

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

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

For the six months ended June 30, 2024, the fund did not utilize the credit facilities or the Interfund Lending Program.

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

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

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

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At June 30, 2024, the fund had contributed to Vanguard capital in the amount of \$1,693,000, representing less than 0.01% of the fund's net assets and 0.68% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

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

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

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

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

The following table summarizes the market value of the fund's investments as of June 30, 2024, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
U.S. Government and Agency Obligations	—	39,331,318	—	39,331,318
Corporate Bonds	—	14,831,318	—	14,831,318
Sovereign Bonds	—	2,985,374	—	2,985,374
Taxable Municipal Bonds	—	60,808	—	60,808
Temporary Cash Investments	432,143	—	—	432,143
Total	432,143	57,208,818	—	57,640,961

D. As of June 30, 2024, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	59,145,584
Gross Unrealized Appreciation	100,678
Gross Unrealized Depreciation	(1,605,301)
Net Unrealized Appreciation (Depreciation)	(1,504,623)

The fund's tax-basis capital gains and losses are determined only at the end of each fiscal year. For tax purposes, at December 31, 2023, the fund had available capital losses totaling \$1,795,099,000 that may be carried forward indefinitely to offset future net capital gains. The fund will use these capital losses to offset net taxable capital gains, if any, realized during the year ending December 31, 2024; should the fund realize net capital losses for the year, the losses will be added to the loss carryforward balance above.

E. During the six months ended June 30, 2024, the fund purchased \$3,093,932,000 of investment securities and sold \$3,901,819,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$14,957,764,000 and \$14,080,068,000, respectively. In addition, the fund purchased and sold investment securities of \$1,455,427,000 and \$874,118,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

The fund purchased securities from and sold securities to other Vanguard funds or accounts managed by Vanguard or its affiliates, in accordance with procedures adopted by the board of trustees in compliance with Rule 17a-7 of the Investment Company Act of 1940. For the six months ended June 30, 2024, such purchases were \$12,793,000 and sales were \$0; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

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

	Six Months Ended June 30, 2024		Year Ended December 31, 2023	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	4,832	482	11,983	1,206
Issued in Lieu of Cash Distributions	751	75	1,268	127
Redeemed	(20,013)	(1,993)	(12,158)	(1,225)
Net Increase (Decrease)—Investor Shares	(14,430)	(1,436)	1,093	108
ETF Shares				
Issued	1,481,151	19,400	2,322,597	30,700
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(888,152)	(11,600)	(8,938,969)	(118,100)
Net Increase (Decrease)—ETF Shares	592,999	7,800	(6,616,372)	(87,400)
Admiral Shares				
Issued	1,244,224	124,086	2,773,401	279,167
Issued in Lieu of Cash Distributions	172,346	17,195	285,661	28,744
Redeemed	(2,052,738)	(204,689)	(5,182,382)	(521,984)
Net Increase (Decrease)—Admiral Shares	(636,168)	(63,408)	(2,123,320)	(214,073)
Institutional Shares				
Issued	709,163	70,799	1,261,876	127,059
Issued in Lieu of Cash Distributions	82,549	8,236	125,724	12,651
Redeemed	(621,735)	(62,108)	(1,712,801)	(172,581)
Net Increase (Decrease)—Institutional Shares	169,977	16,927	(325,201)	(32,871)
Institutional Plus Shares				
Issued	928,041	92,539	1,007,463	101,396
Issued in Lieu of Cash Distributions	99,648	9,944	147,390	14,830
Redeemed	(402,393)	(40,113)	(1,205,935)	(121,584)
Net Increase (Decrease)—Institutional Plus Shares	625,296	62,370	(51,082)	(5,358)

G. Significant market disruptions, such as those caused by pandemics, natural or environmental disasters, war, acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

To the extent the fund's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the fund may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

Credit risk is the risk that a counterparty to a transaction or an issuer of a financial instrument will fail to pay interest and principal when due, or that perceptions of the issuer's ability to make such payments will cause the price of an investment to decline. Investment in debt securities will generally increase credit risk.

The use of derivatives may expose the fund to various risks. Derivatives can be highly volatile, and any initial investment is generally small relative to the notional amount so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on derivatives than on standard securities. Leveraged derivatives positions can, therefore, increase volatility. Additional information regarding the fund's use of derivative(s) and the specific risks associated is described under significant accounting policies.

H. Management has determined that no events or transactions occurred subsequent to June 30, 2024, that would require recognition or disclosure in these financial statements.

Financial Statements (unaudited)

Schedule of Investments

As of June 30, 2024

The fund files its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year as an exhibit to its reports on Form N-PORT. The fund's Form N-PORT reports are available on the SEC's website at www.sec.gov.

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
U.S. Government and Agency Obligations (54.4%)				
U.S. Government Securities (53.7%)				
United States Treasury Note/Bond	4.500%	5/31/29	25,570	25,746
United States Treasury Note/Bond	2.625%	7/31/29	185,902	171,291
United States Treasury Note/Bond	1.625%	8/15/29	166,785	146,145
United States Treasury Note/Bond	6.125%	8/15/29	21,090	22,751
United States Treasury Note/Bond	3.125%	8/31/29	289,090	272,648
United States Treasury Note/Bond	3.875%	9/30/29	297,890	291,094
United States Treasury Note/Bond	4.000%	10/31/29	291,153	286,194
United States Treasury Note/Bond	1.750%	11/15/29	262,356	230,381
United States Treasury Note/Bond	3.875%	11/30/29	289,730	283,030
United States Treasury Note/Bond	3.875%	12/31/29	293,038	286,078
United States Treasury Note/Bond	3.500%	1/31/30	274,815	263,178
United States Treasury Note/Bond	1.500%	2/15/30	496,986	426,631
United States Treasury Note/Bond	4.000%	2/28/30	260,705	256,021
United States Treasury Note/Bond	3.625%	3/31/30	293,963	283,031
United States Treasury Note/Bond	3.500%	4/30/30	298,870	285,795
United States Treasury Note/Bond	0.625%	5/15/30	672,876	543,768
United States Treasury Note/Bond	6.250%	5/15/30	70,460	77,231
United States Treasury Note/Bond	3.750%	5/31/30	287,705	278,669
United States Treasury Note/Bond	3.750%	6/30/30	280,845	271,893
United States Treasury Note/Bond	4.000%	7/31/30	287,690	282,206
United States Treasury Note/Bond	0.625%	8/15/30	877,902	703,419
United States Treasury Note/Bond	4.125%	8/31/30	321,525	317,456
United States Treasury Note/Bond	4.625%	9/30/30	306,594	310,953
United States Treasury Note/Bond	4.875%	10/31/30	315,418	324,339
United States Treasury Note/Bond	0.875%	11/15/30	894,452	723,388
United States Treasury Note/Bond	4.375%	11/30/30	317,200	317,497
United States Treasury Note/Bond	3.750%	12/31/30	328,668	317,524
United States Treasury Note/Bond	4.000%	1/31/31	339,302	332,463
United States Treasury Note/Bond	1.125%	2/15/31	860,916	703,933
United States Treasury Note/Bond	5.375%	2/15/31	63,826	67,746
United States Treasury Note/Bond	4.250%	2/28/31	352,162	350,126
United States Treasury Note/Bond	4.125%	3/31/31	349,681	345,092
United States Treasury Note/Bond	4.625%	4/30/31	379,126	385,287
United States Treasury Note/Bond	1.625%	5/15/31	871,873	731,828
United States Treasury Note/Bond	4.625%	5/31/31	334,199	339,630
¹ United States Treasury Note/Bond	4.250%	6/30/31	205,400	204,245
United States Treasury Note/Bond	1.250%	8/15/31	951,700	772,364
United States Treasury Note/Bond	1.375%	11/15/31	926,622	753,605
United States Treasury Note/Bond	1.875%	2/15/32	876,669	735,854
United States Treasury Note/Bond	2.875%	5/15/32	853,523	768,971
United States Treasury Note/Bond	2.750%	8/15/32	824,858	733,995
United States Treasury Note/Bond	4.125%	11/15/32	818,506	804,822
United States Treasury Note/Bond	3.500%	2/15/33	815,197	763,993
United States Treasury Note/Bond	3.375%	5/15/33	819,117	759,219
United States Treasury Note/Bond	3.875%	8/15/33	886,395	852,878
United States Treasury Note/Bond	4.500%	11/15/33	943,939	952,788
United States Treasury Note/Bond	4.000%	2/15/34	988,911	960,171
United States Treasury Note/Bond	4.375%	5/15/34	709,257	709,478
				21,026,845
Agency Bonds and Notes (0.7%)				
Federal Home Loan Banks	4.750%	3/10/34	13,000	13,090
^{2,3} Federal Home Loan Mortgage Corp.	6.750%	9/15/29	9,105	10,080
³ Federal Home Loan Mortgage Corp.	6.750%	3/15/31	20,514	23,082
³ Federal Home Loan Mortgage Corp.	6.250%	7/15/32	29,097	32,394
³ Federal National Mortgage Assn.	7.125%	1/15/30	28,440	32,057

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
³ Federal National Mortgage Assn.	7.250%	5/15/30	39,105	44,589
³ Federal National Mortgage Assn.	0.875%	8/5/30	52,515	42,456
³ Federal National Mortgage Assn.	6.625%	11/15/30	38,199	42,537
Tennessee Valley Authority	7.125%	5/1/30	4,660	5,232
Tennessee Valley Authority	1.500%	9/15/31	4,185	3,387
			248,904	
Total U.S. Government and Agency Obligations (Cost \$22,644,753)				21,275,749
Corporate Bonds (39.4%)				
Communications (2.8%)				
Alphabet Inc.	1.100%	8/15/30	14,464	11,813
America Movil SAB de CV	2.875%	5/7/30	4,881	4,300
America Movil SAB de CV	4.700%	7/21/32	9,325	8,958
² AT&T Inc.	4.300%	2/15/30	26,042	24,950
AT&T Inc.	2.750%	6/1/31	25,280	21,651
AT&T Inc.	2.250%	2/1/32	23,170	18,804
AT&T Inc.	2.550%	12/1/33	13,284	10,559
AT&T Inc.	5.400%	2/15/34	34,914	34,915
Baidu Inc.	3.425%	4/7/30	5,725	5,224
Baidu Inc.	2.375%	8/23/31	6,920	5,733
Bell Telephone Co. of Canada or Bell Canada	5.100%	5/11/33	9,224	9,044
Bell Telephone Co. of Canada or Bell Canada	5.200%	2/15/34	7,390	7,228
Booking Holdings Inc.	4.625%	4/13/30	16,715	16,445
British Telecommunications plc	9.625%	12/15/30	21,250	25,947
Charter Communications Operating LLC	2.800%	4/1/31	13,301	10,876
Charter Communications Operating LLC	2.300%	2/1/32	10,064	7,779
Charter Communications Operating LLC	4.400%	4/1/33	8,728	7,710
Charter Communications Operating LLC	6.650%	2/1/34	5,877	5,937
Charter Communications Operating LLC	6.550%	6/1/34	11,000	11,020
Comcast Corp.	2.650%	2/1/30	13,135	11,628
Comcast Corp.	3.400%	4/1/30	14,069	12,934
Comcast Corp.	4.250%	10/15/30	7,841	7,519
Comcast Corp.	1.950%	1/15/31	15,026	12,401
Comcast Corp.	1.500%	2/15/31	11,089	8,904
Comcast Corp.	5.500%	11/15/32	6,595	6,745
Comcast Corp.	4.250%	1/15/33	10,736	10,034
Comcast Corp.	4.650%	2/15/33	17,138	16,541
Comcast Corp.	7.050%	3/15/33	440	492
Comcast Corp.	4.800%	5/15/33	14,187	13,791
Comcast Corp.	5.300%	6/1/34	10,310	10,331
Deutsche Telekom International Finance BV	8.750%	6/15/30	34,396	40,091
Discovery Communications LLC	3.625%	5/15/30	8,218	7,231
Electronic Arts Inc.	1.850%	2/15/31	5,511	4,501
Expedia Group Inc.	3.250%	2/15/30	12,229	11,027
Expedia Group Inc.	2.950%	3/15/31	5,408	4,682
FactSet Research Systems Inc.	3.450%	3/1/32	4,263	3,715
Fox Corp.	3.500%	4/8/30	5,718	5,211
Fox Corp.	6.500%	10/13/33	10,441	10,942
Grupo Televisa SAB	8.500%	3/11/32	2,480	2,821
Interpublic Group of Cos. Inc.	4.750%	3/30/30	5,894	5,750
Interpublic Group of Cos. Inc.	2.400%	3/1/31	4,347	3,628
Koninklijke KPN NV	8.375%	10/1/30	5,025	5,799
Meta Platforms Inc.	4.800%	5/15/30	8,688	8,701
Meta Platforms Inc.	3.850%	8/15/32	25,740	23,949
Meta Platforms Inc.	4.950%	5/15/33	9,877	9,925
Omnicom Group Inc.	2.450%	4/30/30	5,076	4,373
Omnicom Group Inc.	4.200%	6/1/30	4,689	4,458
Omnicom Group Inc.	2.600%	8/1/31	6,632	5,589
Orange SA	9.000%	3/1/31	19,015	22,684
Paramount Global	7.875%	7/30/30	5,533	5,675
Paramount Global	4.950%	1/15/31	11,638	10,235
Paramount Global	4.200%	5/19/32	8,660	7,079
Paramount Global	5.500%	5/15/33	4,640	3,992
Rogers Communications Inc.	3.800%	3/15/32	16,140	14,424

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Rogers Communications Inc.	5.300%	2/15/34	10,345	10,149
Sprint Capital Corp.	8.750%	3/15/32	22,250	26,756
Take-Two Interactive Software Inc.	4.000%	4/14/32	3,805	3,463
Take-Two Interactive Software Inc.	5.600%	6/12/34	2,500	2,493
Telefonica Europe BV	8.250%	9/15/30	10,295	11,626
TELUS Corp.	3.400%	5/13/32	7,686	6,673
Tencent Music Entertainment Group	2.000%	9/3/30	4,197	3,470
Time Warner Cable Enterprises LLC	8.375%	7/15/33	8,895	9,829
T-Mobile USA Inc.	3.875%	4/15/30	50,972	47,652
T-Mobile USA Inc.	2.550%	2/15/31	23,014	19,536
T-Mobile USA Inc.	2.875%	2/15/31	6,500	5,632
T-Mobile USA Inc.	3.500%	4/15/31	26,957	24,227
T-Mobile USA Inc.	2.700%	3/15/32	9,164	7,663
T-Mobile USA Inc.	5.200%	1/15/33	10,545	10,436
T-Mobile USA Inc.	5.050%	7/15/33	27,409	26,811
T-Mobile USA Inc.	5.150%	4/15/34	10,605	10,420
² TWDC Enterprises 18 Corp.	7.000%	3/1/32	2,912	3,245
VeriSign Inc.	2.700%	6/15/31	6,375	5,330
Verizon Communications Inc.	4.016%	12/3/29	36,891	34,860
Verizon Communications Inc.	3.150%	3/22/30	15,385	13,868
Verizon Communications Inc.	1.500%	9/18/30	6,746	5,502
Verizon Communications Inc.	1.680%	10/30/30	12,046	9,790
Verizon Communications Inc.	7.750%	12/1/30	400	455
Verizon Communications Inc.	1.750%	1/20/31	20,018	16,201
Verizon Communications Inc.	2.550%	3/21/31	34,715	29,489
Verizon Communications Inc.	2.355%	3/15/32	28,128	22,988
Verizon Communications Inc.	5.050%	5/9/33	8,972	8,846
Verizon Communications Inc.	4.500%	8/10/33	22,780	21,414
Vodafone Group plc	7.875%	2/15/30	4,338	4,895
Vodafone Group plc	6.250%	11/30/32	4,315	4,567
Walt Disney Co.	2.000%	9/1/29	18,713	16,250
Walt Disney Co.	3.800%	3/22/30	10,652	10,090
Walt Disney Co.	2.650%	1/13/31	17,205	15,009
Walt Disney Co.	6.550%	3/15/33	2,012	2,215
Warnermedia Holdings Inc.	4.279%	3/15/32	41,565	36,269
Weibo Corp.	3.375%	7/8/30	6,325	5,529
				1,080,343
Consumer Discretionary (2.6%)				
Alibaba Group Holding Ltd.	2.125%	2/9/31	13,719	11,350
Amazon.com Inc.	4.650%	12/1/29	8,022	7,990
Amazon.com Inc.	1.500%	6/3/30	18,921	15,764
Amazon.com Inc.	2.100%	5/12/31	28,743	24,218
Amazon.com Inc.	3.600%	4/13/32	15,567	14,303
Amazon.com Inc.	4.700%	12/1/32	23,030	22,826
American Honda Finance Corp.	4.600%	4/17/30	6,505	6,374
² American Honda Finance Corp.	4.900%	1/10/34	11,652	11,306
Aptiv plc	3.250%	3/1/32	5,130	4,445
AutoNation Inc.	4.750%	6/1/30	4,162	3,980
AutoNation Inc.	2.400%	8/1/31	3,728	2,998
AutoNation Inc.	3.850%	3/1/32	8,590	7,639
AutoZone Inc.	4.000%	4/15/30	7,526	7,077
AutoZone Inc.	1.650%	1/15/31	4,370	3,505
AutoZone Inc.	4.750%	8/1/32	4,705	4,520
AutoZone Inc.	4.750%	2/1/33	5,849	5,584
AutoZone Inc.	5.200%	8/1/33	4,210	4,145
AutoZone Inc.	6.550%	11/1/33	4,090	4,391
AutoZone Inc.	5.400%	7/15/34	5,350	5,291
Best Buy Co. Inc.	1.950%	10/1/30	2,903	2,406
Brunswick Corp.	2.400%	8/18/31	4,573	3,652
Brunswick Corp.	4.400%	9/15/32	4,000	3,561
Choice Hotels International Inc.	3.700%	12/1/29	2,873	2,582
¹ Choice Hotels International Inc.	5.850%	8/1/34	3,000	2,955
Cornell University	4.835%	6/15/34	13,750	13,671
Darden Restaurants Inc.	6.300%	10/10/33	4,220	4,357

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Dick's Sporting Goods Inc.	3.150%	1/15/32	5,640	4,795
eBay Inc.	2.700%	3/11/30	6,333	5,581
eBay Inc.	2.600%	5/10/31	4,485	3,806
eBay Inc.	6.300%	11/22/32	2,410	2,558
² Emory University	2.143%	9/1/30	5,241	4,467
Ford Motor Co.	9.625%	4/22/30	1,830	2,128
Ford Motor Co.	7.450%	7/16/31	3,422	3,678
Ford Motor Co.	3.250%	2/12/32	27,345	22,625
Ford Motor Co.	6.100%	8/19/32	15,466	15,447
Ford Motor Credit Co. LLC	7.350%	3/6/30	11,888	12,580
Ford Motor Credit Co. LLC	7.200%	6/10/30	2,361	2,485
Ford Motor Credit Co. LLC	4.000%	11/13/30	11,830	10,560
Ford Motor Credit Co. LLC	6.050%	3/5/31	9,000	9,006
Ford Motor Credit Co. LLC	7.122%	11/7/33	18,269	19,297
Ford Motor Credit Co. LLC	6.125%	3/8/34	18,218	18,049
Fortune Brands Innovations Inc.	3.250%	9/15/29	5,983	5,424
Fortune Brands Innovations Inc.	4.000%	3/25/32	1,289	1,170
Fortune Brands Innovations Inc.	5.875%	6/1/33	6,850	6,940
General Motors Co.	5.400%	10/15/29	6,810	6,774
General Motors Co.	5.600%	10/15/32	15,225	15,228
General Motors Financial Co. Inc.	5.550%	7/15/29	10,500	10,503
General Motors Financial Co. Inc.	5.850%	4/6/30	10,025	10,145
General Motors Financial Co. Inc.	3.600%	6/21/30	8,369	7,516
General Motors Financial Co. Inc.	2.350%	1/8/31	5,662	4,644
General Motors Financial Co. Inc.	5.750%	2/8/31	4,540	4,552
General Motors Financial Co. Inc.	2.700%	6/10/31	10,542	8,726
General Motors Financial Co. Inc.	5.600%	6/18/31	6,750	6,697
General Motors Financial Co. Inc.	3.100%	1/12/32	12,120	10,184
General Motors Financial Co. Inc.	6.400%	1/9/33	9,535	9,892
General Motors Financial Co. Inc.	6.100%	1/7/34	2,970	3,003
General Motors Financial Co. Inc.	5.950%	4/4/34	11,680	11,688
Genuine Parts Co.	1.875%	11/1/30	4,232	3,429
Genuine Parts Co.	6.875%	11/1/33	4,925	5,408
GXO Logistics Inc.	2.650%	7/15/31	4,712	3,828
GXO Logistics Inc.	6.500%	5/6/34	4,165	4,230
Hasbro Inc.	3.900%	11/19/29	8,971	8,276
Hasbro Inc.	6.050%	5/14/34	3,305	3,299
Home Depot Inc.	2.700%	4/15/30	14,395	12,823
Home Depot Inc.	1.375%	3/15/31	13,869	11,051
Home Depot Inc.	4.850%	6/25/31	6,350	6,299
Home Depot Inc.	1.875%	9/15/31	10,495	8,548
Home Depot Inc.	3.250%	4/15/32	10,655	9,451
Home Depot Inc.	4.500%	9/15/32	10,735	10,410
Home Depot Inc.	4.950%	6/25/34	14,750	14,600
Honda Motor Co. Ltd.	2.967%	3/10/32	10,625	9,319
Hyatt Hotels Corp.	5.750%	4/23/30	3,950	4,013
Hyatt Hotels Corp.	5.500%	6/30/34	3,150	3,065
JD.com Inc.	3.375%	1/14/30	5,890	5,363
² Johns Hopkins University	4.705%	7/1/32	4,083	4,010
Las Vegas Sands Corp.	3.900%	8/8/29	345	315
Las Vegas Sands Corp.	6.000%	8/15/29	6,000	6,045
Las Vegas Sands Corp.	6.200%	8/15/34	1,000	1,006
Lear Corp.	3.500%	5/30/30	3,985	3,594
Lowe's Cos. Inc.	4.500%	4/15/30	6,440	6,251
Lowe's Cos. Inc.	1.700%	10/15/30	8,403	6,860
Lowe's Cos. Inc.	2.625%	4/1/31	14,952	12,765
Lowe's Cos. Inc.	3.750%	4/1/32	18,528	16,819
Lowe's Cos. Inc.	5.000%	4/15/33	7,000	6,892
Lowe's Cos. Inc.	5.150%	7/1/33	5,205	5,179
Magna International Inc.	2.450%	6/15/30	640	552
Magna International Inc.	5.500%	3/21/33	4,225	4,297
² Marriott International Inc.	4.625%	6/15/30	9,319	9,043
² Marriott International Inc.	2.850%	4/15/31	10,721	9,178
² Marriott International Inc.	3.500%	10/15/32	7,720	6,701
² Marriott International Inc.	2.750%	10/15/33	2,699	2,179

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Marriott International Inc.	5.300%	5/15/34	8,000	7,851
Masco Corp.	2.000%	10/1/30	3,049	2,510
Masco Corp.	2.000%	2/15/31	4,813	3,922
² McDonald's Corp.	2.625%	9/1/29	8,888	7,964
² McDonald's Corp.	2.125%	3/1/30	6,283	5,395
² McDonald's Corp.	3.600%	7/1/30	8,313	7,706
² McDonald's Corp.	4.600%	9/9/32	5,996	5,796
McDonald's Corp.	4.950%	8/14/33	5,100	5,021
² McDonald's Corp.	5.200%	5/17/34	5,100	5,116
MDC Holdings Inc.	3.850%	1/15/30	2,535	2,406
MDC Holdings Inc.	2.500%	1/15/31	4,775	4,249
⁴ Mercedes-Benz Finance North America LLC	3.100%	8/15/29	12,500	11,422
Mercedes-Benz Finance North America LLC	8.500%	1/18/31	5,330	6,338
⁴ Mercedes-Benz Finance North America LLC	2.450%	3/2/31	3,000	2,574
Mohawk Industries Inc.	3.625%	5/15/30	4,475	4,101
NIKE Inc.	2.850%	3/27/30	11,442	10,297
NVR Inc.	3.000%	5/15/30	5,727	5,074
O'Reilly Automotive Inc.	4.200%	4/1/30	9,759	9,298
O'Reilly Automotive Inc.	4.700%	6/15/32	6,685	6,454
Owens Corning	3.950%	8/15/29	4,225	3,991
Owens Corning	3.875%	6/1/30	2,544	2,369
Owens Corning	5.700%	6/15/34	7,750	7,824
PulteGroup Inc.	6.375%	5/15/33	5,000	5,254
Ralph Lauren Corp.	2.950%	6/15/30	6,875	6,137
Ross Stores Inc.	1.875%	4/15/31	3,200	2,619
Sands China Ltd.	4.375%	6/18/30	6,025	5,547
Sands China Ltd.	3.250%	8/8/31	3,535	2,968
Stanley Black & Decker Inc.	2.300%	3/15/30	4,933	4,200
Stanley Black & Decker Inc.	3.000%	5/15/32	2,960	2,514
Starbucks Corp.	2.250%	3/12/30	10,185	8,772
Starbucks Corp.	2.550%	11/15/30	15,499	13,363
Starbucks Corp.	4.900%	2/15/31	3,160	3,127
Starbucks Corp.	3.000%	2/14/32	7,312	6,335
Starbucks Corp.	4.800%	2/15/33	5,000	4,874
Starbucks Corp.	5.000%	2/15/34	4,750	4,641
Tapestry Inc.	7.700%	11/27/30	7,925	8,273
Tapestry Inc.	3.050%	3/15/32	3,640	2,934
Tapestry Inc.	7.850%	11/27/33	10,500	11,047
TJX Cos. Inc.	3.875%	4/15/30	6,318	5,988
Toll Brothers Finance Corp.	3.800%	11/1/29	3,455	3,195
Toyota Motor Corp.	2.760%	7/2/29	4,845	4,433
Toyota Motor Corp.	5.123%	7/13/33	985	1,026
² Toyota Motor Credit Corp.	2.150%	2/13/30	8,244	7,115
² Toyota Motor Credit Corp.	3.375%	4/1/30	10,607	9,759
² Toyota Motor Credit Corp.	4.550%	5/17/30	7,266	7,100
Toyota Motor Credit Corp.	5.550%	11/20/30	7,980	8,197
² Toyota Motor Credit Corp.	1.650%	1/10/31	4,640	3,767
Toyota Motor Credit Corp.	5.100%	3/21/31	5,000	4,999
Toyota Motor Credit Corp.	1.900%	9/12/31	5,005	4,062
² Toyota Motor Credit Corp.	2.400%	1/13/32	4,395	3,679
Toyota Motor Credit Corp.	4.700%	1/12/33	4,257	4,138
² Toyota Motor Credit Corp.	4.800%	1/5/34	8,465	8,220
Tractor Supply Co.	1.750%	11/1/30	5,387	4,364
Tractor Supply Co.	5.250%	5/15/33	6,195	6,148
VF Corp.	2.950%	4/23/30	6,545	5,434
Whirlpool Corp.	2.400%	5/15/31	1,508	1,241
Whirlpool Corp.	4.700%	5/14/32	2,507	2,385
Whirlpool Corp.	5.500%	3/1/33	3,000	2,958
Whirlpool Corp.	5.750%	3/1/34	1,985	1,984
² Yale University	1.482%	4/15/30	9,590	8,011
				1,014,622
Consumer Staples (2.6%)				
Altria Group Inc.	3.400%	5/6/30	9,751	8,816
Altria Group Inc.	2.450%	2/4/32	14,420	11,654

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Altria Group Inc.	6.875%	11/1/33	2,560	2,764
Anheuser-Busch InBev Worldwide Inc.	3.500%	6/1/30	24,263	22,539
Anheuser-Busch InBev Worldwide Inc.	4.900%	1/23/31	5,969	5,994
Anheuser-Busch InBev Worldwide Inc.	5.000%	6/15/34	8,187	8,125
Archer-Daniels-Midland Co.	3.250%	3/27/30	5,912	5,384
Archer-Daniels-Midland Co.	2.900%	3/1/32	7,160	6,123
Avery Dennison Corp.	2.650%	4/30/30	5,814	5,056
Avery Dennison Corp.	5.750%	3/15/33	6,000	6,140
BAT Capital Corp.	3.462%	9/6/29	5,479	4,992
BAT Capital Corp.	4.906%	4/2/30	7,066	6,887
BAT Capital Corp.	6.343%	8/2/30	9,395	9,811
BAT Capital Corp.	5.834%	2/20/31	7,475	7,577
BAT Capital Corp.	2.726%	3/25/31	14,590	12,317
BAT Capital Corp.	4.742%	3/16/32	8,725	8,276
BAT Capital Corp.	7.750%	10/19/32	4,385	4,928
BAT Capital Corp.	6.421%	8/2/33	11,610	12,129
BAT Capital Corp.	6.000%	2/20/34	7,157	7,235
Brown-Forman Corp.	4.750%	4/15/33	5,350	5,237
Bunge Ltd. Finance Corp.	2.750%	5/14/31	8,290	7,100
Campbell Soup Co.	2.375%	4/24/30	8,921	7,684
Campbell Soup Co.	5.400%	3/21/34	6,180	6,143
Church & Dwight Co. Inc.	2.300%	12/15/31	3,090	2,567
Church & Dwight Co. Inc.	5.600%	11/15/32	3,265	3,387
Clorox Co.	1.800%	5/15/30	5,485	4,576
Clorox Co.	4.600%	5/1/32	4,958	4,804
Coca-Cola Co.	2.125%	9/6/29	5,697	5,016
Coca-Cola Co.	3.450%	3/25/30	11,406	10,666
Coca-Cola Co.	1.650%	6/1/30	14,899	12,491
Coca-Cola Co.	2.000%	3/5/31	3,495	2,928
Coca-Cola Co.	1.375%	3/15/31	22,164	17,796
Coca-Cola Co.	2.250%	1/5/32	10,131	8,534
Coca-Cola Co.	5.000%	5/13/34	4,750	4,766
Coca-Cola Consolidated Inc.	5.450%	6/1/34	4,000	4,036
Coca-Cola Femsa SAB de CV	2.750%	1/22/30	9,055	8,031
Coca-Cola Femsa SAB de CV	1.850%	9/1/32	5,940	4,601
Colgate-Palmolive Co.	3.250%	8/15/32	5,355	4,786
Colgate-Palmolive Co.	4.600%	3/1/33	2,190	2,150
Constellation Brands Inc.	3.150%	8/1/29	7,243	6,571
Constellation Brands Inc.	2.875%	5/1/30	1,071	945
Constellation Brands Inc.	2.250%	8/1/31	7,572	6,215
Constellation Brands Inc.	4.750%	5/9/32	9,521	9,154
Constellation Brands Inc.	4.900%	5/1/33	6,555	6,327
Costco Wholesale Corp.	1.600%	4/20/30	19,350	16,258
Costco Wholesale Corp.	1.750%	4/20/32	7,775	6,242
Diageo Capital plc	2.375%	10/24/29	9,589	8,471
Diageo Capital plc	2.000%	4/29/30	4,163	3,549
Diageo Capital plc	2.125%	4/29/32	3,880	3,147
Diageo Capital plc	5.500%	1/24/33	10,670	10,962
Diageo Capital plc	5.625%	10/5/33	7,740	8,036
Dollar General Corp.	3.500%	4/3/30	11,155	10,189
Dollar General Corp.	5.000%	11/1/32	5,064	4,936
Dollar General Corp.	5.450%	7/5/33	3,054	3,037
Dollar Tree Inc.	2.650%	12/1/31	6,600	5,484
Estee Lauder Cos. Inc.	2.375%	12/1/29	6,256	5,488
Estee Lauder Cos. Inc.	2.600%	4/15/30	5,392	4,728
Estee Lauder Cos. Inc.	1.950%	3/15/31	5,192	4,267
Estee Lauder Cos. Inc.	4.650%	5/15/33	5,435	5,248
Estee Lauder Cos. Inc.	5.000%	2/14/34	3,090	3,032
Flowers Foods Inc.	2.400%	3/15/31	4,199	3,493
General Mills Inc.	2.875%	4/15/30	6,542	5,800
General Mills Inc.	4.950%	3/29/33	13,560	13,209
Haleon US Capital LLC	3.625%	3/24/32	16,580	14,844
Hershey Co.	2.450%	11/15/29	3,025	2,686
Hershey Co.	1.700%	6/1/30	2,460	2,058
Hershey Co.	4.500%	5/4/33	2,650	2,575

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Hormel Foods Corp.	1.800%	6/11/30	10,107	8,489
Ingredion Inc.	2.900%	6/1/30	4,066	3,585
J M Smucker Co.	2.375%	3/15/30	6,505	5,628
J M Smucker Co.	2.125%	3/15/32	5,060	4,049
JBS USA Holding Lux Sarl	5.500%	1/15/30	10,645	10,482
JBS USA Holding Lux Sarl	3.750%	12/1/31	7,125	6,226
JBS USA Holding Lux Sarl	3.625%	1/15/32	5,605	4,846
JBS USA Holding Lux Sarl	5.750%	4/1/33	17,965	17,866
⁴ JBS USA Holding Lux Sarl	6.750%	3/15/34	12,382	13,097
Kellanova	2.100%	6/1/30	3,400	2,876
² Kellanova	7.450%	4/1/31	5,197	5,813
Kenvue Inc.	5.000%	3/22/30	8,256	8,285
Kenvue Inc.	4.900%	3/22/33	12,500	12,359
Keurig Dr Pepper Inc.	3.200%	5/1/30	6,506	5,865
² Keurig Dr Pepper Inc.	2.250%	3/15/31	3,296	2,742
² Keurig Dr Pepper Inc.	5.200%	3/15/31	5,090	5,079
Keurig Dr Pepper Inc.	4.050%	4/15/32	3,709	3,443
Keurig Dr Pepper Inc.	5.300%	3/15/34	8,230	8,189
Kimberly-Clark Corp.	3.100%	3/26/30	5,102	4,665
Kimberly-Clark Corp.	2.000%	11/2/31	5,030	4,175
Kraft Heinz Foods Co.	3.750%	4/1/30	6,257	5,843
Kraft Heinz Foods Co.	4.250%	3/1/31	10,939	10,373
Kroger Co.	2.200%	5/1/30	11,973	10,179
Kroger Co.	1.700%	1/15/31	5,124	4,125
Kroger Co.	7.500%	4/1/31	1,065	1,195
McCormick & Co. Inc.	1.850%	2/15/31	6,026	4,892
McCormick & Co. Inc.	4.950%	4/15/33	3,300	3,219
Mondelez International Inc.	2.750%	4/13/30	6,468	5,733
Mondelez International Inc.	1.500%	2/4/31	4,213	3,366
Mondelez International Inc.	3.000%	3/17/32	6,508	5,609
Mondelez International Inc.	1.875%	10/15/32	5,655	4,443
PepsiCo Inc.	2.625%	7/29/29	9,388	8,492
PepsiCo Inc.	2.750%	3/19/30	17,040	15,260
PepsiCo Inc.	1.625%	5/1/30	17,218	14,413
PepsiCo Inc.	1.950%	10/21/31	10,278	8,464
PepsiCo Inc.	3.900%	7/18/32	16,674	15,567
Philip Morris International Inc.	3.375%	8/15/29	6,186	5,718
Philip Morris International Inc.	5.625%	11/17/29	10,511	10,734
Philip Morris International Inc.	5.125%	2/15/30	18,545	18,479
Philip Morris International Inc.	2.100%	5/1/30	9,163	7,768
Philip Morris International Inc.	5.500%	9/7/30	2,664	2,700
Philip Morris International Inc.	1.750%	11/1/30	6,297	5,132
Philip Morris International Inc.	5.125%	2/13/31	11,070	10,928
Philip Morris International Inc.	5.750%	11/17/32	12,260	12,522
Philip Morris International Inc.	5.375%	2/15/33	24,195	24,032
Philip Morris International Inc.	5.625%	9/7/33	4,639	4,681
Philip Morris International Inc.	5.250%	2/13/34	15,402	15,111
Pilgrim's Pride Corp.	4.250%	4/15/31	8,598	7,823
Pilgrim's Pride Corp.	3.500%	3/1/32	9,296	7,865
Pilgrim's Pride Corp.	6.250%	7/1/33	8,465	8,597
Pilgrim's Pride Corp.	6.875%	5/15/34	3,600	3,824
Procter & Gamble Co.	3.000%	3/25/30	10,069	9,268
Procter & Gamble Co.	1.200%	10/29/30	17,525	14,270
Procter & Gamble Co.	1.950%	4/23/31	5,363	4,561
Procter & Gamble Co.	2.300%	2/1/32	3,710	3,190
Procter & Gamble Co.	4.050%	1/26/33	5,615	5,385
Procter & Gamble Co.	4.550%	1/29/34	5,718	5,611
Sysco Corp.	2.400%	2/15/30	7,240	6,272
Sysco Corp.	5.950%	4/1/30	7,211	7,502
Sysco Corp.	2.450%	12/14/31	4,170	3,444
Sysco Corp.	6.000%	1/17/34	2,110	2,214
Target Corp.	2.350%	2/15/30	5,555	4,871
Target Corp.	2.650%	9/15/30	402	356
Target Corp.	4.500%	9/15/32	11,635	11,210
Target Corp.	4.400%	1/15/33	2,645	2,540

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Tyson Foods Inc.	5.700%	3/15/34	6,500	6,471
Unilever Capital Corp.	2.125%	9/6/29	10,598	9,311
Unilever Capital Corp.	1.375%	9/14/30	4,523	3,684
Unilever Capital Corp.	1.750%	8/12/31	7,700	6,252
Unilever Capital Corp.	5.900%	11/15/32	3,627	3,853
Unilever Capital Corp.	5.000%	12/8/33	9,825	9,827
Walmart Inc.	3.250%	7/8/29	11,623	10,911
Walmart Inc.	2.375%	9/24/29	10,818	9,702
Walmart Inc.	4.000%	4/15/30	2,565	2,489
Walmart Inc.	1.800%	9/22/31	5,533	4,557
Walmart Inc.	4.150%	9/9/32	5,441	5,244
Walmart Inc.	4.100%	4/15/33	19,518	18,597
				1,037,435
Energy (2.7%)				
Apache Corp.	4.250%	1/15/30	4,529	4,203
Baker Hughes Holdings LLC	3.138%	11/7/29	5,200	4,732
Baker Hughes Holdings LLC	4.486%	5/1/30	7,450	7,243
Boardwalk Pipelines LP	3.400%	2/15/31	2,995	2,620
Boardwalk Pipelines LP	3.600%	9/1/32	2,718	2,344
BP Capital Markets America Inc.	4.970%	10/17/29	6,200	6,183
BP Capital Markets America Inc.	3.633%	4/6/30	15,352	14,310
BP Capital Markets America Inc.	1.749%	8/10/30	7,916	6,579
BP Capital Markets America Inc.	2.721%	1/12/32	20,184	17,170
BP Capital Markets America Inc.	4.812%	2/13/33	18,895	18,320
BP Capital Markets America Inc.	4.893%	9/11/33	13,470	13,113
BP Capital Markets America Inc.	4.989%	4/10/34	8,250	8,069
BP Capital Markets plc	6.450%	Perpetual	10,780	11,086
Burlington Resources LLC	7.200%	8/15/31	1,430	1,605
Canadian Natural Resources Ltd.	2.950%	7/15/30	7,450	6,529
Canadian Natural Resources Ltd.	7.200%	1/15/32	380	417
Canadian Natural Resources Ltd.	6.450%	6/30/33	2,903	3,052
Cenovus Energy Inc.	2.650%	1/15/32	4,520	3,739
Cheniere Corpus Christi Holdings LLC	3.700%	11/15/29	9,201	8,507
⁴ Cheniere Energy Inc.	5.650%	4/15/34	12,344	12,328
Cheniere Energy Partners LP	4.500%	10/1/29	12,496	11,902
Cheniere Energy Partners LP	4.000%	3/1/31	16,115	14,638
Cheniere Energy Partners LP	3.250%	1/31/32	16,325	13,921
Cheniere Energy Partners LP	5.950%	6/30/33	12,882	13,043
⁴ Cheniere Energy Partners LP	5.750%	8/15/34	5,260	5,264
Chevron Corp.	2.236%	5/11/30	14,133	12,237
Chevron USA Inc.	3.250%	10/15/29	4,805	4,459
CNOOC Finance 2013 Ltd.	2.875%	9/30/29	4,368	4,002
ConocoPhillips	2.400%	2/15/31	4,590	3,861
ConocoPhillips	5.900%	10/15/32	1,535	1,620
ConocoPhillips Co.	5.050%	9/15/33	11,610	11,512
Coterra Energy Inc.	5.600%	3/15/34	4,115	4,105
DCP Midstream Operating LP	3.250%	2/15/32	5,824	4,980
Devon Energy Corp.	4.500%	1/15/30	5,142	4,964
Devon Energy Corp.	7.875%	9/30/31	3,275	3,701
Devon Energy Corp.	7.950%	4/15/32	2,114	2,420
Diamondback Energy Inc.	3.500%	12/1/29	9,003	8,309
Diamondback Energy Inc.	5.150%	1/30/30	7,350	7,315
Diamondback Energy Inc.	3.125%	3/24/31	11,062	9,731
Diamondback Energy Inc.	6.250%	3/15/33	8,130	8,504
Diamondback Energy Inc.	5.400%	4/18/34	10,820	10,710
Eastern Gas Transmission & Storage Inc.	3.000%	11/15/29	4,225	3,780
Enbridge Inc.	3.125%	11/15/29	9,493	8,574
Enbridge Inc.	6.200%	11/15/30	6,215	6,525
Enbridge Inc.	5.700%	3/8/33	23,700	23,891
Enbridge Inc.	2.500%	8/1/33	8,075	6,408
Enbridge Inc.	5.625%	4/5/34	10,555	10,539
Enbridge Inc.	7.200%	6/27/54	3,600	3,623
Enbridge Inc.	7.375%	3/15/55	2,500	2,506
Energy Transfer LP	5.250%	7/1/29	3,000	2,982

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Energy Transfer LP	4.150%	9/15/29	3,900	3,692
Energy Transfer LP	3.750%	5/15/30	14,114	12,982
Energy Transfer LP	6.400%	12/1/30	3,430	3,604
Energy Transfer LP	5.750%	2/15/33	15,466	15,597
Energy Transfer LP	6.550%	12/1/33	10,897	11,530
Energy Transfer LP	5.550%	5/15/34	10,780	10,644
Enterprise Products Operating LLC	3.125%	7/31/29	11,399	10,438
Enterprise Products Operating LLC	2.800%	1/31/30	10,860	9,701
Enterprise Products Operating LLC	5.350%	1/31/33	9,947	10,032
² Enterprise Products Operating LLC	6.875%	3/1/33	4,554	5,058
Enterprise Products Operating LLC	4.850%	1/31/34	7,274	7,065
EOG Resources Inc.	4.375%	4/15/30	8,040	7,847
EQT Corp.	7.000%	2/1/30	9,171	9,730
EQT Corp.	5.750%	2/1/34	4,460	4,415
Exxon Mobil Corp.	2.440%	8/16/29	8,543	7,636
Exxon Mobil Corp.	3.482%	3/19/30	16,900	15,755
Exxon Mobil Corp.	2.610%	10/15/30	15,815	13,879
Halliburton Co.	2.920%	3/1/30	5,668	5,069
Helmerich & Payne Inc.	2.900%	9/29/31	4,610	3,840
Hess Corp.	7.300%	8/15/31	5,675	6,327
Hess Corp.	7.125%	3/15/33	6,253	7,019
HF Sinclair Corp.	4.500%	10/1/30	3,123	2,930
Kinder Morgan Energy Partners LP	7.750%	3/15/32	330	371
Kinder Morgan Energy Partners LP	7.300%	8/15/33	424	470
Kinder Morgan Inc.	2.000%	2/15/31	7,210	5,907
² Kinder Morgan Inc.	7.800%	8/1/31	1,410	1,594
² Kinder Morgan Inc.	7.750%	1/15/32	4,125	4,661
Kinder Morgan Inc.	4.800%	2/1/33	6,420	6,084
Kinder Morgan Inc.	5.200%	6/1/33	19,353	18,793
Marathon Oil Corp.	6.800%	3/15/32	4,721	5,136
Marathon Oil Corp.	5.700%	4/1/34	5,025	5,116
MPLX LP	2.650%	8/15/30	12,588	10,851
MPLX LP	4.950%	9/1/32	8,475	8,106
MPLX LP	5.000%	3/1/33	9,310	8,900
MPLX LP	5.500%	6/1/34	4,985	4,909
NOV Inc.	3.600%	12/1/29	3,296	3,031
Occidental Petroleum Corp.	8.875%	7/15/30	8,626	9,944
Occidental Petroleum Corp.	6.625%	9/1/30	13,308	13,951
Occidental Petroleum Corp.	6.125%	1/1/31	10,149	10,393
Occidental Petroleum Corp.	7.500%	5/1/31	7,892	8,691
Occidental Petroleum Corp.	7.875%	9/15/31	4,193	4,694
ONEOK Inc.	3.400%	9/1/29	7,110	6,516
ONEOK Inc.	3.100%	3/15/30	4,710	4,212
ONEOK Inc.	3.250%	6/1/30	5,181	4,660
ONEOK Inc.	5.800%	11/1/30	4,425	4,526
ONEOK Inc.	6.350%	1/15/31	1,820	1,907
ONEOK Inc.	6.100%	11/15/32	8,340	8,623
ONEOK Inc.	6.050%	9/1/33	13,070	13,460
Ovintiv Inc.	7.200%	11/1/31	2,835	3,054
Ovintiv Inc.	7.375%	11/1/31	4,860	5,281
Ovintiv Inc.	6.250%	7/15/33	5,523	5,693
Patterson-UTI Energy Inc.	5.150%	11/15/29	2,950	2,863
Patterson-UTI Energy Inc.	7.150%	10/1/33	3,322	3,520
Phillips 66	2.150%	12/15/30	8,711	7,283
Phillips 66 Co.	3.150%	12/15/29	6,905	6,254
Phillips 66 Co.	5.250%	6/15/31	2,930	2,919
Phillips 66 Co.	5.300%	6/30/33	7,955	7,873
Pioneer Natural Resources Co.	1.900%	8/15/30	11,852	9,928
Pioneer Natural Resources Co.	2.150%	1/15/31	9,373	7,872
Plains All American Pipeline LP	3.550%	12/15/29	8,216	7,504
Plains All American Pipeline LP	3.800%	9/15/30	6,176	5,644
Sabine Pass Liquefaction LLC	4.500%	5/15/30	21,678	20,795
Schlumberger Investment SA	2.650%	6/26/30	16,238	14,303
Schlumberger Investment SA	4.850%	5/15/33	2,405	2,356
Schlumberger Investment SA	5.000%	6/1/34	4,100	4,034

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Shell International Finance BV	2.375%	11/7/29	14,321	12,633
Shell International Finance BV	2.750%	4/6/30	13,358	11,915
Suncor Energy Inc.	7.150%	2/1/32	4,130	4,517
Targa Resources Corp.	4.200%	2/1/33	7,235	6,512
Targa Resources Corp.	6.125%	3/15/33	9,850	10,133
Targa Resources Corp.	6.500%	3/30/34	8,305	8,791
Targa Resources Partners LP	5.500%	3/1/30	7,000	6,957
Targa Resources Partners LP	4.875%	2/1/31	8,450	8,058
Targa Resources Partners LP	4.000%	1/15/32	8,345	7,496
Tosco Corp.	8.125%	2/15/30	3,429	3,966
TotalEnergies Capital International SA	2.829%	1/10/30	6,797	6,095
TotalEnergies Capital SA	5.150%	4/5/34	10,400	10,411
TransCanada PipeLines Ltd.	4.100%	4/15/30	10,226	9,647
TransCanada PipeLines Ltd.	2.500%	10/12/31	8,416	7,052
TransCanada PipeLines Ltd.	4.625%	3/1/34	10,480	9,831
TransCanada PipeLines Ltd.	5.600%	3/31/34	3,502	3,513
Transcontinental Gas Pipe Line Co. LLC	3.250%	5/15/30	5,728	5,162
Valero Energy Corp.	2.800%	12/1/31	8,593	7,289
Valero Energy Corp.	7.500%	4/15/32	3,200	3,612
Western Midstream Operating LP	4.050%	2/1/30	10,621	9,882
Western Midstream Operating LP	6.150%	4/1/33	6,391	6,530
Williams Cos. Inc.	3.500%	11/15/30	10,014	9,070
² Williams Cos. Inc.	7.500%	1/15/31	1,401	1,543
Williams Cos. Inc.	2.600%	3/15/31	12,357	10,449
Williams Cos. Inc.	8.750%	3/15/32	3,199	3,820
Williams Cos. Inc.	4.650%	8/15/32	7,124	6,773
Williams Cos. Inc.	5.650%	3/15/33	4,940	4,989
Williams Cos. Inc.	5.150%	3/15/34	11,670	11,387
				1,067,680
Financials (12.2%)				
AerCap Ireland Capital DAC	6.150%	9/30/30	7,840	8,107
AerCap Ireland Capital DAC	3.300%	1/30/32	39,511	33,953
AerCap Ireland Capital DAC	3.400%	10/29/33	13,523	11,352
AerCap Ireland Capital DAC	5.300%	1/19/34	205	201
Affiliated Managers Group Inc.	3.300%	6/15/30	7,997	7,136
Aflac Inc.	3.600%	4/1/30	10,542	9,796
Air Lease Corp.	3.250%	10/1/29	4,130	3,738
² Air Lease Corp.	3.000%	2/1/30	5,378	4,762
Air Lease Corp.	3.125%	12/1/30	4,123	3,604
² Air Lease Corp.	5.200%	7/15/31	5,000	4,885
² Air Lease Corp.	2.875%	1/15/32	4,848	4,057
Alleghany Corp.	3.625%	5/15/30	4,660	4,335
Allstate Corp.	1.450%	12/15/30	5,057	4,038
Allstate Corp.	5.250%	3/30/33	7,096	7,068
Allstate Corp.	5.350%	6/1/33	1,873	1,879
² Ally Financial Inc.	8.000%	11/1/31	19,787	21,857
American Express Co.	6.489%	10/30/31	9,430	10,049
American Express Co.	4.989%	5/26/33	7,498	7,238
American Express Co.	4.420%	8/3/33	10,404	9,818
American Express Co.	5.043%	5/1/34	11,370	11,119
American Express Co.	5.625%	7/28/34	3,839	3,847
American Financial Group Inc.	5.250%	4/2/30	3,062	3,041
American International Group Inc.	3.400%	6/30/30	4,198	3,820
American International Group Inc.	5.125%	3/27/33	6,201	6,112
Ameriprise Financial Inc.	4.500%	5/13/32	4,410	4,245
Ameriprise Financial Inc.	5.150%	5/15/33	6,323	6,330
Aon Corp.	2.800%	5/15/30	13,433	11,780
Aon Corp.	2.600%	12/2/31	6,457	5,380
Aon Corp.	5.000%	9/12/32	5,525	5,379
Aon Corp.	5.350%	2/28/33	4,087	4,060
Aon North America Inc.	5.300%	3/1/31	4,840	4,824
Aon North America Inc.	5.450%	3/1/34	15,388	15,319
Apollo Global Management Inc.	6.375%	11/15/33	4,190	4,427
Arch Capital Group Ltd.	7.350%	5/1/34	25	28

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Ares Capital Corp.	5.950%	7/15/29	7,000	6,878
Ares Capital Corp.	3.200%	11/15/31	7,325	6,039
⁴ Ares Strategic Income Fund	6.350%	8/15/29	5,200	5,157
Arthur J Gallagher & Co.	2.400%	11/9/31	3,646	2,975
Arthur J Gallagher & Co.	5.500%	3/2/33	4,665	4,678
Arthur J Gallagher & Co.	6.500%	2/15/34	1,787	1,891
Assurant Inc.	3.700%	2/22/30	3,070	2,776
Assured Guaranty US Holdings Inc.	3.150%	6/15/31	4,300	3,729
Athene Holding Ltd.	6.150%	4/3/30	3,855	3,985
Athene Holding Ltd.	3.500%	1/15/31	7,534	6,670
Athene Holding Ltd.	5.875%	1/15/34	11,225	11,106
AXA SA	8.600%	12/15/30	5,902	6,942
AXIS Specialty Finance LLC	3.900%	7/15/29	1,660	1,551
² AXIS Specialty Finance LLC	4.900%	1/15/40	3,512	3,220
Banco Bilbao Vizcaya Argentaria SA	7.883%	11/15/34	6,270	6,835
Banco Bilbao Vizcaya Argentaria SA	6.033%	3/13/35	5,460	5,445
Banco Santander SA	3.490%	5/28/30	8,891	7,964
Banco Santander SA	2.749%	12/3/30	8,979	7,474
Banco Santander SA	2.958%	3/25/31	8,685	7,417
Banco Santander SA	3.225%	11/22/32	8,590	7,170
Banco Santander SA	6.921%	8/8/33	18,191	19,014
Banco Santander SA	6.938%	11/7/33	10,775	11,767
Banco Santander SA	6.350%	3/14/34	10,885	10,915
² Bank of America Corp.	3.974%	2/7/30	1,861	1,762
² Bank of America Corp.	3.194%	7/23/30	12,053	10,939
² Bank of America Corp.	2.884%	10/22/30	10,348	9,212
² Bank of America Corp.	2.496%	2/13/31	34,515	29,824
² Bank of America Corp.	2.592%	4/29/31	23,133	19,994
² Bank of America Corp.	1.898%	7/23/31	19,145	15,759
² Bank of America Corp.	1.922%	10/24/31	22,626	18,491
² Bank of America Corp.	2.651%	3/11/32	16,454	13,928
Bank of America Corp.	2.687%	4/22/32	42,848	36,233
Bank of America Corp.	2.299%	7/21/32	43,563	35,676
Bank of America Corp.	2.572%	10/20/32	20,158	16,720
² Bank of America Corp.	2.972%	2/4/33	44,354	37,548
Bank of America Corp.	4.571%	4/27/33	28,642	27,015
² Bank of America Corp.	5.015%	7/22/33	33,206	32,441
Bank of America Corp.	5.288%	4/25/34	45,732	45,254
Bank of America Corp.	5.872%	9/15/34	32,801	33,735
Bank of America Corp.	5.468%	1/23/35	35,235	35,190
Bank of America Corp.	2.482%	9/21/36	18,513	14,782
Bank of America Corp.	3.846%	3/8/37	20,262	17,816
Bank of Montreal	5.511%	6/4/31	6,200	6,266
Bank of Montreal	3.088%	1/10/37	9,599	7,843
² Bank of New York Mellon Corp.	3.850%	4/28/28	290	280
² Bank of New York Mellon Corp.	1.650%	7/14/28	970	856
² Bank of New York Mellon Corp.	3.300%	8/23/29	13,168	12,040
Bank of New York Mellon Corp.	4.596%	7/26/30	320	313
² Bank of New York Mellon Corp.	1.800%	7/28/31	2,880	2,327
Bank of New York Mellon Corp.	2.500%	1/26/32	5,219	4,367
² Bank of New York Mellon Corp.	4.289%	6/13/33	10,165	9,492
² Bank of New York Mellon Corp.	5.834%	10/25/33	24,135	25,016
Bank of New York Mellon Corp.	4.706%	2/1/34	6,171	5,904
² Bank of New York Mellon Corp.	4.967%	4/26/34	4,945	4,818
² Bank of New York Mellon Corp.	6.474%	10/25/34	6,635	7,155
² Bank of New York Mellon Corp.	5.188%	3/14/35	8,200	8,095
² Bank of Nova Scotia	5.450%	8/1/29	3,090	3,120
Bank of Nova Scotia	4.850%	2/1/30	10,775	10,593
Bank of Nova Scotia	2.150%	8/1/31	5,215	4,274
Bank of Nova Scotia	2.450%	2/2/32	6,005	4,953
Bank of Nova Scotia	5.650%	2/1/34	6,952	7,063
Bank of Nova Scotia	4.588%	5/4/37	9,474	8,539
BankUnited Inc.	5.125%	6/11/30	2,620	2,358
² Barclays plc	5.088%	6/20/30	3,753	3,590
Barclays plc	2.645%	6/24/31	8,548	7,256

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Barclays plc	2.667%	3/10/32	4,442	3,688
Barclays plc	2.894%	11/24/32	11,230	9,293
Barclays plc	5.746%	8/9/33	5,135	5,124
Barclays plc	7.437%	11/2/33	20,273	22,299
Barclays plc	6.224%	5/9/34	15,160	15,538
Barclays plc	7.119%	6/27/34	12,420	13,202
Barclays plc	6.692%	9/13/34	12,860	13,630
Barclays plc	3.564%	9/23/35	12,301	10,570
Berkshire Hathaway Finance Corp.	1.850%	3/12/30	7,158	6,116
Berkshire Hathaway Finance Corp.	1.450%	10/15/30	5,022	4,127
Berkshire Hathaway Finance Corp.	2.875%	3/15/32	7,652	6,696
BlackRock Funding Inc.	5.000%	3/14/34	8,260	8,198
BlackRock Inc.	2.400%	4/30/30	9,575	8,358
BlackRock Inc.	1.900%	1/28/31	8,361	6,932
BlackRock Inc.	2.100%	2/25/32	7,042	5,736
BlackRock Inc.	4.750%	5/25/33	15,200	14,896
⁴ Blackstone Private Credit Fund	5.950%	7/16/29	3,370	3,301
⁴ Blackstone Private Credit Fund	6.250%	1/25/31	5,160	5,119
⁴ Blue Owl Credit Income Corp.	6.600%	9/15/29	4,163	4,106
Blue Owl Credit Income Corp.	6.650%	3/15/31	6,345	6,206
⁴ Blue Owl Finance LLC	6.250%	4/18/34	8,200	8,228
Brighthouse Financial Inc.	5.625%	5/15/30	3,080	3,079
Brookfield Capital Finance LLC	6.087%	6/14/33	9,339	9,603
Brookfield Finance I UK plc	2.340%	1/30/32	265	213
Brookfield Finance Inc.	4.350%	4/15/30	8,412	7,969
Brookfield Finance Inc.	2.724%	4/15/31	4,254	3,601
Brookfield Finance Inc.	6.350%	1/5/34	4,444	4,660
Brown & Brown Inc.	2.375%	3/15/31	6,349	5,246
Brown & Brown Inc.	4.200%	3/17/32	4,975	4,543
Brown & Brown Inc.	5.650%	6/11/34	4,600	4,572
Canadian Imperial Bank of Commerce	3.600%	4/7/32	9,677	8,562
Canadian Imperial Bank of Commerce	6.092%	10/3/33	8,255	8,549
Capital One Financial Corp.	5.247%	7/26/30	669	656
² Capital One Financial Corp.	7.624%	10/30/31	6,345	6,979
Capital One Financial Corp.	2.359%	7/29/32	8,775	6,865
Capital One Financial Corp.	2.618%	11/2/32	4,475	3,639
Capital One Financial Corp.	5.268%	5/10/33	7,778	7,511
Capital One Financial Corp.	5.817%	2/1/34	21,477	21,256
Capital One Financial Corp.	6.377%	6/8/34	20,806	21,364
Capital One Financial Corp.	6.051%	2/1/35	3,915	3,938
Cboe Global Markets Inc.	1.625%	12/15/30	4,280	3,497
Charles Schwab Corp.	2.750%	10/1/29	5,911	5,310
Charles Schwab Corp.	4.625%	3/22/30	3,450	3,392
Charles Schwab Corp.	2.300%	5/13/31	15,699	13,181
Charles Schwab Corp.	2.900%	3/3/32	10,802	9,236
Charles Schwab Corp.	5.853%	5/19/34	9,372	9,551
Charles Schwab Corp.	6.136%	8/24/34	11,635	12,117
Chubb INA Holdings LLC	1.375%	9/15/30	13,883	11,318
Chubb INA Holdings LLC	5.000%	3/15/34	8,310	8,233
CI Financial Corp.	3.200%	12/17/30	8,528	6,725
² Citibank NA	5.570%	4/30/34	16,575	16,850
² Citigroup Inc.	2.976%	11/5/30	17,827	15,878
² Citigroup Inc.	2.666%	1/29/31	23,730	20,643
² Citigroup Inc.	4.412%	3/31/31	51,842	49,409
² Citigroup Inc.	2.572%	6/3/31	29,172	25,028
Citigroup Inc.	2.561%	5/1/32	3,715	3,096
Citigroup Inc.	6.625%	6/15/32	5,665	6,044
Citigroup Inc.	2.520%	11/3/32	11,067	9,103
Citigroup Inc.	3.057%	1/25/33	18,042	15,300
Citigroup Inc.	3.785%	3/17/33	38,726	34,519
Citigroup Inc.	4.910%	5/24/33	24,855	23,896
Citigroup Inc.	6.000%	10/31/33	395	406
Citigroup Inc.	6.270%	11/17/33	20,950	21,962
Citigroup Inc.	6.174%	5/25/34	36,051	36,669
Citigroup Inc.	5.827%	2/13/35	10,854	10,759

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Citigroup Inc.	5.449%	6/11/35	10,000	9,924
Citizens Financial Group Inc.	2.500%	2/6/30	4,319	3,660
Citizens Financial Group Inc.	3.250%	4/30/30	6,674	5,874
Citizens Financial Group Inc.	2.638%	9/30/32	2,507	1,922
Citizens Financial Group Inc.	6.645%	4/25/35	6,128	6,339
Citizens Financial Group Inc.	5.641%	5/21/37	2,275	2,111
CME Group Inc.	2.650%	3/15/32	5,340	4,578
CNA Financial Corp.	2.050%	8/15/30	2,775	2,312
CNA Financial Corp.	5.500%	6/15/33	2,078	2,073
CNA Financial Corp.	5.125%	2/15/34	6,558	6,352
CNO Financial Group Inc.	6.450%	6/15/34	5,700	5,697
Comerica Bank	5.332%	8/25/33	4,000	3,599
Corebridge Financial Inc.	3.900%	4/5/32	16,230	14,536
4 Corebridge Financial Inc.	6.050%	9/15/33	4,140	4,238
Corebridge Financial Inc.	5.750%	1/15/34	6,200	6,240
Credit Suisse USA LLC	7.125%	7/15/32	6,880	7,560
Deutsche Bank AG	5.882%	7/8/31	2,953	2,893
2 Deutsche Bank AG	3.547%	9/18/31	18,106	15,922
Deutsche Bank AG	3.729%	1/14/32	10,124	8,554
Deutsche Bank AG	3.035%	5/28/32	997	837
Deutsche Bank AG	3.742%	1/7/33	12,457	10,259
Deutsche Bank AG	7.079%	2/10/34	12,385	12,607
2 Discover Bank	2.700%	2/6/30	6,464	5,550
Discover Financial Services	6.700%	11/29/32	7,175	7,479
Discover Financial Services	7.964%	11/2/34	6,814	7,663
Enstar Group Ltd.	4.950%	6/1/29	8,894	8,544
Enstar Group Ltd.	3.100%	9/1/31	2,268	1,873
Equitable Holdings Inc.	5.594%	1/11/33	4,220	4,275
1 Essent Group Ltd.	6.250%	7/1/29	1,425	1,423
Fairfax Financial Holdings Ltd.	4.625%	4/29/30	5,980	5,700
Fairfax Financial Holdings Ltd.	3.375%	3/3/31	4,410	3,836
Fairfax Financial Holdings Ltd.	5.625%	8/16/32	6,355	6,279
4 Fairfax Financial Holdings Ltd.	6.000%	12/7/33	4,945	5,022
Fidelity National Financial Inc.	4.500%	8/15/28	629	610
Fidelity National Financial Inc.	3.400%	6/15/30	7,188	6,379
Fifth Third Bancorp	4.772%	7/28/30	5,218	5,019
Fifth Third Bancorp	5.631%	1/29/32	8,747	8,667
Fifth Third Bancorp	4.337%	4/25/33	6,016	5,486
First American Financial Corp.	4.000%	5/15/30	4,377	3,938
First American Financial Corp.	2.400%	8/15/31	5,202	4,150
2 First Horizon Bank	5.750%	5/1/30	5,055	4,817
Franklin Resources Inc.	1.600%	10/30/30	6,127	4,955
FS KKR Capital Corp.	6.875%	8/15/29	2,500	2,478
GATX Corp.	4.000%	6/30/30	5,336	4,967
GATX Corp.	3.500%	6/1/32	125	109
GATX Corp.	4.900%	3/15/33	3,350	3,205
GATX Corp.	5.450%	9/15/33	6,000	5,918
GATX Corp.	6.050%	3/15/34	4,500	4,601
GATX Corp.	6.900%	5/1/34	1,500	1,633
Globe Life Inc.	2.150%	8/15/30	4,368	3,500
Goldman Sachs Group Inc.	2.600%	2/7/30	4,111	3,602
Goldman Sachs Group Inc.	3.800%	3/15/30	20,915	19,553
Goldman Sachs Group Inc.	1.992%	1/27/32	20,600	16,735
Goldman Sachs Group Inc.	2.615%	4/22/32	41,205	34,637
Goldman Sachs Group Inc.	2.383%	7/21/32	34,057	27,988
Goldman Sachs Group Inc.	2.650%	10/21/32	31,135	25,893
Goldman Sachs Group Inc.	6.125%	2/15/33	6,747	7,146
Goldman Sachs Group Inc.	3.102%	2/24/33	30,350	25,960
Goldman Sachs Group Inc.	6.561%	10/24/34	6,269	6,742
Goldman Sachs Group Inc.	5.851%	4/25/35	20,339	20,838
Golub Capital BDC Inc.	6.000%	7/15/29	4,295	4,216
Hanover Insurance Group Inc.	2.500%	9/1/30	3,223	2,713
Hartford Financial Services Group Inc.	2.800%	8/19/29	5,010	4,453
4 HPS Corporate Lending Fund	6.250%	9/30/29	3,000	2,964
HSBC Holdings plc	4.950%	3/31/30	24,547	24,123

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² HSBC Holdings plc	3.973%	5/22/30	40	37
² HSBC Holdings plc	2.848%	6/4/31	14,828	12,806
² HSBC Holdings plc	2.357%	8/18/31	15,001	12,529
HSBC Holdings plc	2.804%	5/24/32	16,759	14,034
HSBC Holdings plc	2.871%	11/22/32	24,158	20,099
HSBC Holdings plc	4.762%	3/29/33	15,203	14,045
HSBC Holdings plc	5.402%	8/11/33	25,487	25,169
HSBC Holdings plc	8.113%	11/3/33	14,050	15,882
HSBC Holdings plc	6.254%	3/9/34	15,244	15,873
HSBC Holdings plc	6.547%	6/20/34	21,478	22,174
HSBC Holdings plc	7.399%	11/13/34	16,227	17,603
HSBC Holdings plc	5.719%	3/4/35	12,165	12,231
Huntington Bancshares Inc.	2.550%	2/4/30	9,035	7,728
Huntington Bancshares Inc.	5.023%	5/17/33	3,917	3,704
Huntington Bancshares Inc.	5.709%	2/2/35	5,000	4,923
Huntington Bancshares Inc.	2.487%	8/15/36	5,909	4,495
Huntington National Bank	5.650%	1/10/30	5,660	5,658
ING Groep NV	2.727%	4/1/32	2,292	1,934
ING Groep NV	4.252%	3/28/33	10,737	9,914
ING Groep NV	6.114%	9/11/34	8,841	9,111
ING Groep NV	5.550%	3/19/35	13,000	12,845
Intercontinental Exchange Inc.	3.100%	9/15/27	1	—
Intercontinental Exchange Inc.	2.100%	6/15/30	10,658	9,046
Intercontinental Exchange Inc.	1.850%	9/15/32	15,555	12,062
Intercontinental Exchange Inc.	4.600%	3/15/33	10,007	9,554
Jackson Financial Inc.	3.125%	11/23/31	4,208	3,527
Jefferies Financial Group Inc.	4.150%	1/23/30	8,318	7,731
Jefferies Financial Group Inc.	2.625%	10/15/31	15,144	12,240
Jefferies Financial Group Inc.	2.750%	10/15/32	210	168
Jefferies Financial Group Inc.	6.200%	4/14/34	12,180	12,343
² JPMorgan Chase & Co.	2.739%	10/15/30	20,632	18,253
² JPMorgan Chase & Co.	4.493%	3/24/31	27,564	26,577
² JPMorgan Chase & Co.	2.522%	4/22/31	23,339	20,172
² JPMorgan Chase & Co.	2.956%	5/13/31	25,677	22,503
JPMorgan Chase & Co.	1.764%	11/19/31	10,877	8,832
JPMorgan Chase & Co.	1.953%	2/4/32	28,282	23,023
JPMorgan Chase & Co.	2.580%	4/22/32	46,682	39,415
JPMorgan Chase & Co.	2.545%	11/8/32	25,026	20,866
JPMorgan Chase & Co.	2.963%	1/25/33	31,167	26,569
JPMorgan Chase & Co.	4.586%	4/26/33	17,130	16,298
JPMorgan Chase & Co.	4.912%	7/25/33	37,839	36,758
JPMorgan Chase & Co.	5.717%	9/14/33	31,726	32,353
JPMorgan Chase & Co.	5.350%	6/1/34	35,412	35,257
JPMorgan Chase & Co.	6.254%	10/23/34	24,391	25,868
JPMorgan Chase & Co.	5.336%	1/23/35	26,530	26,392
JPMorgan Chase & Co.	5.766%	4/22/35	19,915	20,444
Kemper Corp.	2.400%	9/30/30	4,015	3,284
Kemper Corp.	3.800%	2/23/32	3,130	2,680
² KeyBank NA	4.900%	8/8/32	7,005	6,241
KeyBank NA	5.000%	1/26/33	9,920	9,144
² KeyCorp	2.550%	10/1/29	5,909	5,013
² KeyCorp	4.789%	6/1/33	9,373	8,542
KeyCorp	6.401%	3/6/35	2,427	2,462
Lazard Group LLC	6.000%	3/15/31	3,375	3,411
Lincoln National Corp.	3.050%	1/15/30	5,108	4,538
Lincoln National Corp.	3.400%	1/15/31	4,152	3,655
Lincoln National Corp.	3.400%	3/1/32	1,694	1,464
Lloyds Banking Group plc	4.650%	3/24/26	103	101
Lloyds Banking Group plc	4.976%	8/11/33	9,311	8,894
Lloyds Banking Group plc	7.953%	11/15/33	8,110	9,108
Lloyds Banking Group plc	5.679%	1/5/35	16,136	16,065
Loews Corp.	3.200%	5/15/30	3,876	3,514
LPL Holdings Inc.	6.000%	5/20/34	4,141	4,131
M&T Bank Corp.	6.082%	3/13/32	4,950	4,934
M&T Bank Corp.	5.053%	1/27/34	9,886	9,147

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Manulife Financial Corp.	3.703%	3/16/32	6,190	5,639
Markel Group Inc.	3.350%	9/17/29	2,650	2,430
Marsh & McLennan Cos. Inc.	2.250%	11/15/30	7,343	6,257
Marsh & McLennan Cos. Inc.	2.375%	12/15/31	5,103	4,239
Marsh & McLennan Cos. Inc.	5.750%	11/1/32	5,260	5,487
Marsh & McLennan Cos. Inc.	5.400%	9/15/33	5,619	5,722
Marsh & McLennan Cos. Inc.	5.150%	3/15/34	4,302	4,294
Mastercard Inc.	3.350%	3/26/30	12,585	11,644
Mastercard Inc.	1.900%	3/15/31	3,180	2,653
Mastercard Inc.	2.000%	11/18/31	7,163	5,886
Mastercard Inc.	4.850%	3/9/33	7,090	7,055
Mastercard Inc.	4.875%	5/9/34	5,110	5,052
MetLife Inc.	4.550%	3/23/30	8,300	8,151
MetLife Inc.	6.500%	12/15/32	5,511	5,996
MetLife Inc.	5.375%	7/15/33	8,200	8,272
Mitsubishi UFJ Financial Group Inc.	3.195%	7/18/29	16,851	15,359
Mitsubishi UFJ Financial Group Inc.	2.559%	2/25/30	9,300	8,101
Mitsubishi UFJ Financial Group Inc.	2.048%	7/17/30	8,130	6,787
Mitsubishi UFJ Financial Group Inc.	5.475%	2/22/31	720	726
Mitsubishi UFJ Financial Group Inc.	2.309%	7/20/32	29,788	24,491
Mitsubishi UFJ Financial Group Inc.	2.852%	1/19/33	5,330	4,503
Mitsubishi UFJ Financial Group Inc.	5.133%	7/20/33	18,665	18,388
Mitsubishi UFJ Financial Group Inc.	5.441%	2/22/34	10,539	10,603
Mitsubishi UFJ Financial Group Inc.	5.406%	4/19/34	9,760	9,803
Mitsubishi UFJ Financial Group Inc.	5.426%	4/17/35	13,465	13,409
² Mizuho Financial Group Inc.	3.153%	7/16/30	7,195	6,480
² Mizuho Financial Group Inc.	2.869%	9/13/30	6,321	5,585
² Mizuho Financial Group Inc.	2.591%	5/25/31	3,500	2,992
Mizuho Financial Group Inc.	5.739%	5/27/31	4,162	4,217
² Mizuho Financial Group Inc.	2.201%	7/10/31	12,493	10,407
² Mizuho Financial Group Inc.	1.979%	9/8/31	9,212	7,536
Mizuho Financial Group Inc.	2.564%	9/13/31	6,418	5,217
Mizuho Financial Group Inc.	2.260%	7/9/32	1,248	1,013
Mizuho Financial Group Inc.	5.669%	9/13/33	7,051	7,104
Mizuho Financial Group Inc.	5.754%	5/27/34	8,520	8,638
Mizuho Financial Group Inc.	5.748%	7/6/34	15,680	15,898
Mizuho Financial Group Inc.	5.579%	5/26/35	4,000	3,980
² Morgan Stanley	2.699%	1/22/31	30,680	26,894
² Morgan Stanley	3.622%	4/1/31	29,209	26,787
² Morgan Stanley	1.794%	2/13/32	18,303	14,711
² Morgan Stanley	1.928%	4/28/32	12,675	10,186
² Morgan Stanley	2.239%	7/21/32	34,228	28,000
² Morgan Stanley	2.511%	10/20/32	23,832	19,716
Morgan Stanley	2.943%	1/21/33	16,701	14,198
Morgan Stanley	4.889%	7/20/33	17,422	16,797
Morgan Stanley	6.342%	10/18/33	32,620	34,632
² Morgan Stanley	5.250%	4/21/34	26,223	25,824
² Morgan Stanley	5.424%	7/21/34	34,080	33,899
Morgan Stanley	6.627%	11/1/34	15,276	16,499
Morgan Stanley	5.466%	1/18/35	19,332	19,287
Morgan Stanley	5.831%	4/19/35	16,385	16,815
Morgan Stanley	2.484%	9/16/36	23,293	18,434
Morgan Stanley	5.297%	4/20/37	18,890	18,092
Morgan Stanley	5.948%	1/19/38	19,314	19,204
Morgan Stanley	5.942%	2/7/39	10,660	10,559
Nasdaq Inc.	1.650%	1/15/31	4,192	3,361
Nasdaq Inc.	5.550%	2/15/34	11,291	11,312
² NatWest Group plc	4.445%	5/8/30	2,641	2,525
NatWest Group plc	6.016%	3/2/34	14,474	14,816
NatWest Group plc	5.778%	3/1/35	7,100	7,129
² NatWest Group plc	3.032%	11/28/35	3,838	3,215
NMI Holdings Inc.	6.000%	8/15/29	1,560	1,547
Nomura Holdings Inc.	5.605%	7/6/29	5,490	5,515
Nomura Holdings Inc.	3.103%	1/16/30	18,405	16,254
Nomura Holdings Inc.	2.679%	7/16/30	4,550	3,866

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Nomura Holdings Inc.	2.608%	7/14/31	3,953	3,252
Nomura Holdings Inc.	2.999%	1/22/32	6,570	5,486
Nomura Holdings Inc.	6.181%	1/18/33	4,515	4,691
Northern Trust Corp.	1.950%	5/1/30	5,484	4,658
Northern Trust Corp.	6.125%	11/2/32	10,591	11,108
Old Republic International Corp.	5.750%	3/28/34	3,275	3,255
ORIX Corp.	2.250%	3/9/31	4,550	3,802
ORIX Corp.	4.000%	4/13/32	4,263	3,936
ORIX Corp.	5.200%	9/13/32	4,144	4,153
PartnerRe Finance B LLC	3.700%	7/2/29	4,115	3,842
PartnerRe Finance B LLC	4.500%	10/1/50	3,955	3,591
² PNC Bank NA	2.700%	10/22/29	8,970	7,819
PNC Financial Services Group Inc.	3.450%	4/23/29	546	506
PNC Financial Services Group Inc.	2.550%	1/22/30	12,631	11,073
PNC Financial Services Group Inc.	4.626%	6/6/33	3,230	2,993
PNC Financial Services Group Inc.	6.037%	10/28/33	18,967	19,551
PNC Financial Services Group Inc.	5.068%	1/24/34	14,810	14,307
PNC Financial Services Group Inc.	5.939%	8/18/34	7,440	7,623
PNC Financial Services Group Inc.	6.875%	10/20/34	15,333	16,706
PNC Financial Services Group Inc.	5.676%	1/22/35	17,950	18,042
Primerica Inc.	2.800%	11/19/31	5,150	4,308
Principal Financial Group Inc.	2.125%	6/15/30	4,621	3,863
Principal Financial Group Inc.	5.375%	3/15/33	3,320	3,315
² Private Export Funding Corp.	4.600%	2/15/34	3,500	3,424
Progressive Corp.	3.200%	3/26/30	11,473	10,456
Progressive Corp.	3.000%	3/15/32	2,045	1,775
Progressive Corp.	4.950%	6/15/33	5,145	5,093
² Prudential Financial Inc.	2.100%	3/10/30	2,980	2,550
² Prudential Financial Inc.	5.750%	7/15/33	4,028	4,201
² Prudential Financial Inc.	3.700%	10/1/50	9,524	8,284
Prudential Financial Inc.	5.125%	3/1/52	8,036	7,458
Prudential Financial Inc.	6.000%	9/1/52	9,211	9,083
Prudential Financial Inc.	6.750%	3/1/53	2,691	2,758
Prudential Financial Inc.	6.500%	3/15/54	8,425	8,519
Prudential Funding Asia plc	3.125%	4/14/30	6,780	6,077
Prudential Funding Asia plc	3.625%	3/24/32	2,900	2,590
Raymond James Financial Inc.	4.650%	4/1/30	9,190	8,975
Reinsurance Group of America Inc.	3.150%	6/15/30	5,100	4,536
Reinsurance Group of America Inc.	6.000%	9/15/33	3,064	3,120
RenaissanceRe Holdings Ltd.	5.750%	6/5/33	6,381	6,387
² Royal Bank of Canada	2.300%	11/3/31	20,594	17,049
Royal Bank of Canada	3.875%	5/4/32	1,778	1,628
² Royal Bank of Canada	5.000%	2/1/33	20,395	20,101
² Royal Bank of Canada	5.150%	2/1/34	8,225	8,168
Santander Holdings USA Inc.	7.660%	11/9/31	4,490	4,863
Santander Holdings USA Inc.	6.342%	5/31/35	3,125	3,119
Santander UK Group Holdings plc	2.896%	3/15/32	8,365	7,036
² State Street Corp.	4.141%	12/3/29	6,076	5,845
State Street Corp.	2.400%	1/24/30	15,976	14,064
State Street Corp.	2.200%	3/3/31	9,370	7,853
State Street Corp.	3.152%	3/30/31	2,225	2,011
State Street Corp.	2.623%	2/7/33	100	84
State Street Corp.	4.164%	8/4/33	8,306	7,694
State Street Corp.	4.821%	1/26/34	6,035	5,823
State Street Corp.	5.159%	5/18/34	5,785	5,720
² State Street Corp.	3.031%	11/1/34	7,357	6,524
State Street Corp.	6.123%	11/21/34	4,165	4,324
Stewart Information Services Corp.	3.600%	11/15/31	3,850	3,184
Stifel Financial Corp.	4.000%	5/15/30	4,248	3,910
Sumitomo Mitsui Financial Group Inc.	3.040%	7/16/29	23,909	21,556
Sumitomo Mitsui Financial Group Inc.	3.202%	9/17/29	4,131	3,745
Sumitomo Mitsui Financial Group Inc.	2.724%	9/27/29	10,240	9,066
Sumitomo Mitsui Financial Group Inc.	5.710%	1/13/30	1,824	1,860
Sumitomo Mitsui Financial Group Inc.	2.750%	1/15/30	17,756	15,577
Sumitomo Mitsui Financial Group Inc.	2.130%	7/8/30	12,642	10,568

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Sumitomo Mitsui Financial Group Inc.	2.142%	9/23/30	8,270	6,879
Sumitomo Mitsui Financial Group Inc.	2.222%	9/17/31	8,813	7,169
Sumitomo Mitsui Financial Group Inc.	5.766%	1/13/33	14,194	14,586
Sumitomo Mitsui Financial Group Inc.	5.776%	7/13/33	8,875	9,130
Sumitomo Mitsui Financial Group Inc.	5.808%	9/14/33	7,605	7,886
Synchrony Financial	2.875%	10/28/31	1,464	1,175
² Toronto-Dominion Bank	2.000%	9/10/31	10,384	8,453
² Toronto-Dominion Bank	2.450%	1/12/32	6,315	5,198
² Toronto-Dominion Bank	3.200%	3/10/32	12,343	10,682
Toronto-Dominion Bank	4.456%	6/8/32	16,478	15,528
TPG Operating Group II LP	5.875%	3/5/34	5,000	5,023
Travelers Property Casualty Corp.	6.375%	3/15/33	2,194	2,404
² Truist Bank	2.250%	3/11/30	12,562	10,475
² Truist Financial Corp.	1.950%	6/5/30	10,300	8,523
² Truist Financial Corp.	4.916%	7/28/33	6,840	6,339
² Truist Financial Corp.	6.123%	10/28/33	7,110	7,269
² Truist Financial Corp.	5.122%	1/26/34	8,200	7,849
² Truist Financial Corp.	5.867%	6/8/34	13,580	13,695
² Truist Financial Corp.	5.711%	1/24/35	14,590	14,529
² US Bancorp	3.000%	7/30/29	9,048	8,096
² US Bancorp	1.375%	7/22/30	10,005	8,061
² US Bancorp	2.677%	1/27/33	5,960	4,927
² US Bancorp	4.967%	7/22/33	10,789	10,225
US Bancorp	5.850%	10/21/33	15,760	16,010
US Bancorp	4.839%	2/1/34	20,772	19,683
US Bancorp	5.836%	6/12/34	8,370	8,487
US Bancorp	5.678%	1/23/35	16,997	17,077
US Bancorp	2.491%	11/3/36	12,207	9,618
Visa Inc.	2.050%	4/15/30	12,491	10,731
Visa Inc.	1.100%	2/15/31	10,169	8,100
Webster Financial Corp.	4.100%	3/25/29	1,575	1,461
² Wells Fargo & Co.	2.879%	10/30/30	34,580	30,658
² Wells Fargo & Co.	2.572%	2/11/31	26,851	23,230
² Wells Fargo & Co.	4.478%	4/4/31	28,663	27,458
² Wells Fargo & Co.	3.350%	3/2/33	33,383	28,980
² Wells Fargo & Co.	4.897%	7/25/33	25,779	24,816
Wells Fargo & Co.	5.389%	4/24/34	42,553	42,089
² Wells Fargo & Co.	5.557%	7/25/34	37,725	37,720
Wells Fargo & Co.	6.491%	10/23/34	20,860	22,251
Wells Fargo & Co.	5.499%	1/23/35	16,871	16,830
Western Union Co.	2.750%	3/15/31	3,000	2,494
Westpac Banking Corp.	1.953%	11/20/28	145	128
Westpac Banking Corp.	2.650%	1/16/30	3,600	3,206
Westpac Banking Corp.	2.150%	6/3/31	10,308	8,623
Westpac Banking Corp.	5.405%	8/10/33	2,940	2,872
Westpac Banking Corp.	6.820%	11/17/33	4,180	4,491
Westpac Banking Corp.	4.110%	7/24/34	14,874	13,747
Westpac Banking Corp.	2.668%	11/15/35	15,375	12,699
Westpac Banking Corp.	3.020%	11/18/36	11,850	9,730
Willis North America Inc.	2.950%	9/15/29	5,792	5,189
Willis North America Inc.	5.350%	5/15/33	6,450	6,322
Zions Bancorp NA	3.250%	10/29/29	4,352	3,634
				4,774,469
Health Care (3.7%)				
Abbott Laboratories	1.400%	6/30/30	5,445	4,525
AbbVie Inc.	3.200%	11/21/29	45,643	41,893
AbbVie Inc.	4.950%	3/15/31	21,710	21,653
AbbVie Inc.	5.050%	3/15/34	24,890	24,813
Adventist Health System	5.430%	3/1/32	3,025	3,009
Adventist Health System	5.757%	12/1/34	2,500	2,496
² Advocate Health & Hospitals Corp.	2.211%	6/15/30	2,685	2,311
Agilent Technologies Inc.	2.750%	9/15/29	4,206	3,753
Agilent Technologies Inc.	2.100%	6/4/30	4,325	3,646
Agilent Technologies Inc.	2.300%	3/12/31	6,915	5,759

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Amgen Inc.	4.050%	8/18/29	6,760	6,466
Amgen Inc.	2.450%	2/21/30	16,030	13,981
Amgen Inc.	5.250%	3/2/30	27,287	27,488
Amgen Inc.	2.300%	2/25/31	10,405	8,745
Amgen Inc.	2.000%	1/15/32	7,850	6,321
Amgen Inc.	3.350%	2/22/32	11,884	10,544
Amgen Inc.	4.200%	3/1/33	6,417	5,944
Amgen Inc.	5.250%	3/2/33	35,290	35,186
² Ascension Health	2.532%	11/15/29	6,190	5,488
AstraZeneca Finance LLC	4.900%	3/3/30	5,149	5,169
AstraZeneca Finance LLC	4.900%	2/26/31	9,000	8,970
AstraZeneca Finance LLC	2.250%	5/28/31	3,971	3,351
AstraZeneca Finance LLC	4.875%	3/3/33	5,349	5,292
AstraZeneca Finance LLC	5.000%	2/26/34	15,265	15,177
AstraZeneca plc	1.375%	8/6/30	12,897	10,538
Banner Health	2.338%	1/1/30	2,925	2,538
Banner Health	1.897%	1/1/31	2,480	2,053
Baxter International Inc.	3.950%	4/1/30	6,149	5,737
Baxter International Inc.	1.730%	4/1/31	7,080	5,616
Baxter International Inc.	2.539%	2/1/32	14,273	11,708
² Baylor Scott & White Holdings	1.777%	11/15/30	1,132	934
Becton Dickinson & Co.	2.823%	5/20/30	7,009	6,194
Becton Dickinson & Co.	1.957%	2/11/31	1,942	1,591
Becton Dickinson & Co.	4.298%	8/22/32	7,674	7,193
Becton Dickinson & Co.	5.110%	2/8/34	5,000	4,919
Biogen Inc.	2.250%	5/1/30	8,586	7,306
Bio-Rad Laboratories Inc.	3.700%	3/15/32	6,675	5,905
² Bon Secours Mercy Health Inc.	4.302%	7/1/28	2,590	2,512
² Bon Secours Mercy Health Inc.	3.464%	6/1/30	4,539	4,183
² Bon Secours Mercy Health Inc.	2.095%	6/1/31	1,475	1,220
Boston Scientific Corp.	2.650%	6/1/30	9,794	8,603
Bristol-Myers Squibb Co.	3.400%	7/26/29	18,783	17,501
Bristol-Myers Squibb Co.	1.450%	11/13/30	11,216	9,095
Bristol-Myers Squibb Co.	5.750%	2/1/31	5,445	5,651
Bristol-Myers Squibb Co.	5.100%	2/22/31	12,475	12,518
Bristol-Myers Squibb Co.	2.950%	3/15/32	14,714	12,711
Bristol-Myers Squibb Co.	5.900%	11/15/33	8,345	8,758
Bristol-Myers Squibb Co.	5.200%	2/22/34	21,320	21,280
Cardinal Health Inc.	5.450%	2/15/34	4,175	4,159
² Cedars-Sinai Health System	2.288%	8/15/31	2,545	2,124
Cencora Inc.	2.800%	5/15/30	3,915	3,450
Cencora Inc.	2.700%	3/15/31	11,411	9,738
Cencora Inc.	5.125%	2/15/34	2,700	2,651
Centene Corp.	4.625%	12/15/29	21,515	20,336
Centene Corp.	3.375%	2/15/30	9,990	8,865
Centene Corp.	3.000%	10/15/30	21,618	18,493
Centene Corp.	2.500%	3/1/31	19,288	15,841
Centene Corp.	2.625%	8/1/31	17,526	14,341
Cigna Group	2.400%	3/15/30	11,438	9,898
Cigna Group	2.375%	3/15/31	12,687	10,644
Cigna Group	5.125%	5/15/31	6,370	6,323
Cigna Group	5.400%	3/15/33	10,000	10,035
Cigna Group	5.250%	2/15/34	7,955	7,840
CommonSpirit Health	3.347%	10/1/29	9,029	8,274
CommonSpirit Health	2.782%	10/1/30	2,525	2,188
CommonSpirit Health	5.205%	12/1/31	8,150	8,035
CVS Health Corp.	3.250%	8/15/29	15,253	13,842
CVS Health Corp.	5.125%	2/21/30	13,836	13,681
CVS Health Corp.	3.750%	4/1/30	11,553	10,632
CVS Health Corp.	1.750%	8/21/30	11,140	9,054
CVS Health Corp.	5.250%	1/30/31	5,760	5,699
CVS Health Corp.	1.875%	2/28/31	22,108	17,724
CVS Health Corp.	5.550%	6/1/31	8,225	8,230
CVS Health Corp.	2.125%	9/15/31	5,770	4,629
CVS Health Corp.	5.250%	2/21/33	15,205	14,844

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
CVS Health Corp.	5.300%	6/1/33	11,250	10,984
CVS Health Corp.	5.700%	6/1/34	9,000	8,975
DENTSPLY SIRONA Inc.	3.250%	6/1/30	6,425	5,607
DH Europe Finance II Sarl	2.600%	11/15/29	5,923	5,282
Elevance Health Inc.	2.875%	9/15/29	10,140	9,121
Elevance Health Inc.	2.250%	5/15/30	10,934	9,366
Elevance Health Inc.	2.550%	3/15/31	9,609	8,187
Elevance Health Inc.	5.500%	10/15/32	5,520	5,611
Elevance Health Inc.	4.750%	2/15/33	8,448	8,155
Elevance Health Inc.	5.375%	6/15/34	8,200	8,238
Eli Lilly & Co.	4.700%	2/27/33	8,695	8,543
Eli Lilly & Co.	4.700%	2/9/34	12,570	12,324
GE HealthCare Technologies Inc.	5.857%	3/15/30	8,388	8,617
GE HealthCare Technologies Inc.	5.905%	11/22/32	15,925	16,434
Gilead Sciences Inc.	5.250%	10/15/33	9,371	9,433
GlaxoSmithKline Capital Inc.	5.375%	4/15/34	395	409
GlaxoSmithKline Capital plc	3.375%	6/1/29	3,750	3,512
HCA Inc.	3.500%	9/1/30	23,235	20,960
HCA Inc.	5.450%	4/1/31	8,430	8,423
HCA Inc.	2.375%	7/15/31	7,127	5,850
HCA Inc.	3.625%	3/15/32	15,260	13,439
HCA Inc.	5.500%	6/1/33	10,924	10,832
HCA Inc.	5.600%	4/1/34	9,766	9,703
Humana Inc.	3.125%	8/15/29	6,096	5,519
Humana Inc.	4.875%	4/1/30	2,860	2,806
Humana Inc.	5.375%	4/15/31	5,610	5,579
Humana Inc.	2.150%	2/3/32	10,775	8,587
Humana Inc.	5.875%	3/1/33	7,360	7,491
Humana Inc.	5.950%	3/15/34	7,000	7,158
illumina Inc.	2.550%	3/23/31	4,465	3,688
Johnson & Johnson	6.950%	9/1/29	100	111
Johnson & Johnson	1.300%	9/1/30	17,085	14,095
Johnson & Johnson	4.900%	6/1/31	9,500	9,593
Johnson & Johnson	4.375%	12/5/33	2,045	2,008
Johnson & Johnson	4.950%	6/1/34	4,213	4,262
Laboratory Corp. of America Holdings	2.950%	12/1/29	6,765	6,042
McKesson Corp.	5.100%	7/15/33	6,102	6,095
Medtronic Global Holdings SCA	4.500%	3/30/33	10,529	10,123
Merck & Co. Inc.	4.300%	5/17/30	4,487	4,372
Merck & Co. Inc.	1.450%	6/24/30	150	124
Merck & Co. Inc.	2.150%	12/10/31	24,805	20,620
Merck & Co. Inc.	4.500%	5/17/33	13,430	12,976
Novartis Capital Corp.	2.200%	8/14/30	11,074	9,590
² Ochsner LSU Health System of North Louisiana	2.510%	5/15/31	3,000	2,129
OhioHealth Corp.	2.297%	11/15/31	2,520	2,102
Pfizer Inc.	2.625%	4/1/30	12,375	10,973
Pfizer Inc.	1.700%	5/28/30	8,720	7,339
Pfizer Inc.	1.750%	8/18/31	8,399	6,819
Pfizer Investment Enterprises Pte. Ltd.	4.650%	5/19/30	25,934	25,597
Pfizer Investment Enterprises Pte. Ltd.	4.750%	5/19/33	39,069	38,065
² Piedmont Healthcare Inc.	2.044%	1/1/32	1,690	1,367
² Providence St. Joseph Health Obligated Group	2.532%	10/1/29	5,416	4,749
Providence St. Joseph Health Obligated Group	5.403%	10/1/33	4,930	4,907
Quest Diagnostics Inc.	2.950%	6/30/30	5,023	4,454
Quest Diagnostics Inc.	2.800%	6/30/31	2,553	2,184
Quest Diagnostics Inc.	6.400%	11/30/33	4,603	4,927
Regeneron Pharmaceuticals Inc.	1.750%	9/15/30	10,379	8,542
Revvity Inc.	3.300%	9/15/29	7,886	7,176
Revvity Inc.	2.550%	3/15/31	2,755	2,306
Revvity Inc.	2.250%	9/15/31	4,281	3,498
Royalty Pharma plc	2.200%	9/2/30	9,006	7,510
Royalty Pharma plc	2.150%	9/2/31	4,682	3,761
Royalty Pharma plc	5.400%	9/2/34	1,625	1,582
² Rush Obligated Group	3.922%	11/15/29	3,150	2,989
Smith & Nephew plc	2.032%	10/14/30	8,137	6,721

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Smith & Nephew plc	5.400%	3/20/34	5,400	5,318
⁴ Solventum Corp.	5.450%	3/13/31	7,130	7,042
⁴ Solventum Corp.	5.600%	3/23/34	12,935	12,695
² Stanford Health Care	3.310%	8/15/30	2,787	2,540
STERIS Irish FinCo Unltd. Co.	2.700%	3/15/31	5,794	4,936
² Sutter Health	2.294%	8/15/30	6,125	5,257
Takeda Pharmaceutical Co. Ltd.	2.050%	3/31/30	21,452	18,101
Thermo Fisher Scientific Inc.	2.600%	10/1/29	4,370	3,908
Thermo Fisher Scientific Inc.	2.000%	10/15/31	10,120	8,285
Thermo Fisher Scientific Inc.	4.950%	11/21/32	6,184	6,130
Thermo Fisher Scientific Inc.	5.086%	8/10/33	12,310	12,269
UnitedHealth Group Inc.	2.875%	8/15/29	8,351	7,575
UnitedHealth Group Inc.	2.000%	5/15/30	9,017	7,663
UnitedHealth Group Inc.	4.900%	4/15/31	6,805	6,740
UnitedHealth Group Inc.	2.300%	5/15/31	18,228	15,308
UnitedHealth Group Inc.	4.200%	5/15/32	20,204	19,007
UnitedHealth Group Inc.	5.350%	2/15/33	12,903	13,071
UnitedHealth Group Inc.	4.500%	4/15/33	13,620	13,013
UnitedHealth Group Inc.	5.000%	4/15/34	7,466	7,366
Universal Health Services Inc.	2.650%	10/15/30	8,895	7,583
UPMC	5.035%	5/15/33	4,275	4,185
Viatrix Inc.	2.700%	6/22/30	11,008	9,352
Zimmer Biomet Holdings Inc.	2.600%	11/24/31	8,132	6,797
Zoetis Inc.	2.000%	5/15/30	2,449	2,063
Zoetis Inc.	5.600%	11/16/32	6,751	6,908
				1,431,467
Industrials (2.5%)				
3M Co.	2.375%	8/26/29	5,297	4,629
3M Co.	3.050%	4/15/30	3,895	3,495
Acuity Brands Lighting Inc.	2.150%	12/15/30	4,673	3,876
AGCO Corp.	5.800%	3/21/34	5,805	5,780
Allegion plc	3.500%	10/1/29	3,645	3,361
Allegion US Holding Co. Inc.	5.411%	7/1/32	4,451	4,443
² American Airlines Pass-Through Trust Class A Series 2021-1	2.875%	7/11/34	5,517	4,708
² American Airlines Pass-Through Trust Class AA Series 2017-2	3.350%	10/15/29	3,714	3,419
² American Airlines Pass-Through Trust Class AA Series 2019-1	3.150%	2/15/32	2,811	2,505
Amphenol Corp.	2.800%	2/15/30	10,908	9,711
Amphenol Corp.	2.200%	9/15/31	5,422	4,452
Amphenol Corp.	5.250%	4/5/34	5,150	5,136
Boeing Co.	2.950%	2/1/30	9,296	7,966
Boeing Co.	5.150%	5/1/30	37,803	36,293
Boeing Co.	3.625%	2/1/31	14,095	12,335
⁴ Boeing Co.	6.388%	5/1/31	8,575	8,729
Boeing Co.	3.600%	5/1/34	7,180	5,776
⁴ Boeing Co.	6.528%	5/1/34	21,100	21,601
Canadian National Railway Co.	3.850%	8/5/32	4,185	3,862
Canadian Pacific Railway Co.	2.875%	11/15/29	3,675	3,292
Canadian Pacific Railway Co.	2.050%	3/5/30	7,075	6,037
Canadian Pacific Railway Co.	2.450%	12/2/31	16,405	14,906
Carrier Global Corp.	2.722%	2/15/30	20,495	18,101
Carrier Global Corp.	2.700%	2/15/31	3,421	2,943
Carrier Global Corp.	5.900%	3/15/34	8,385	8,757
Caterpillar Inc.	2.600%	9/19/29	2,737	2,455
Caterpillar Inc.	2.600%	4/9/30	13,928	12,367
CSX Corp.	2.400%	2/15/30	1,743	1,520
CSX Corp.	4.100%	11/15/32	14,982	13,991
Cummins Inc.	1.500%	9/1/30	5,000	4,101
Cummins Inc.	5.150%	2/20/34	7,010	7,020
Deere & Co.	5.375%	10/16/29	2,625	2,690
Deere & Co.	3.100%	4/15/30	9,151	8,318
Dover Corp.	2.950%	11/4/29	2,748	2,483
Eaton Corp.	4.000%	11/2/32	6,000	5,591
Eaton Corp.	4.150%	3/15/33	10,903	10,213
Emerson Electric Co.	1.950%	10/15/30	4,583	3,872

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Emerson Electric Co.	2.200%	12/21/31	16,635	13,855
FedEx Corp.	3.100%	8/5/29	8,275	7,575
FedEx Corp.	4.250%	5/15/30	7,104	6,820
FedEx Corp.	2.400%	5/15/31	5,384	4,562
FedEx Corp.	4.900%	1/15/34	2,500	2,440
Flowserve Corp.	3.500%	10/1/30	4,800	4,267
Flowserve Corp.	2.800%	1/15/32	75	62
GE Capital Funding LLC	4.550%	5/15/32	5,714	5,450
General Dynamics Corp.	3.625%	4/1/30	2,083	1,952
General Dynamics Corp.	2.250%	6/1/31	2,259	1,910
² General Electric Co.	6.750%	3/15/32	3,674	4,024
HEICO Corp.	5.350%	8/1/33	4,985	4,939
Honeywell International Inc.	2.700%	8/15/29	5,529	5,003
Honeywell International Inc.	4.875%	9/1/29	2,345	2,348
Honeywell International Inc.	1.950%	6/1/30	10,467	8,922
Honeywell International Inc.	1.750%	9/1/31	6,815	5,524
Honeywell International Inc.	4.950%	9/1/31	4,792	4,796
Honeywell International Inc.	5.000%	2/15/33	13,125	13,122
Honeywell International Inc.	4.500%	1/15/34	10,150	9,743
Huntington Ingalls Industries Inc.	4.200%	5/1/30	4,503	4,238
IDEX Corp.	3.000%	5/1/30	4,696	4,145
Ingersoll Rand Inc.	5.314%	6/15/31	4,150	4,171
Ingersoll Rand Inc.	5.700%	8/14/33	9,000	9,209
Ingersoll Rand Inc.	5.450%	6/15/34	5,260	5,303
Jacobs Engineering Group Inc.	5.900%	3/1/33	2,650	2,653
² JetBlue Pass-Through Trust Class A Series 2020-1	4.000%	11/15/32	1,705	1,595
² JetBlue Pass-Through Trust Class AA Series 2019-1	2.750%	5/15/32	2,806	2,421
² John Deere Capital Corp.	2.800%	7/18/29	6,618	5,998
² John Deere Capital Corp.	4.850%	10/11/29	335	335
² John Deere Capital Corp.	2.450%	1/9/30	8,665	7,653
² John Deere Capital Corp.	4.700%	6/10/30	6,905	6,838
² John Deere Capital Corp.	1.450%	1/15/31	4,791	3,889
² John Deere Capital Corp.	4.900%	3/7/31	7,385	7,346
² John Deere Capital Corp.	3.900%	6/7/32	18,839	17,436
² John Deere Capital Corp.	4.350%	9/15/32	4,953	4,734
² John Deere Capital Corp.	5.150%	9/8/33	7,099	7,116
² John Deere Capital Corp.	5.100%	4/11/34	8,660	8,634
² John Deere Capital Corp.	5.050%	6/12/34	6,655	6,608
Johnson Controls International plc	1.750%	9/15/30	2,720	2,244
Johnson Controls International plc	2.000%	9/16/31	3,349	2,707
Johnson Controls International plc	4.900%	12/1/32	3,160	3,082
Kennametal Inc.	2.800%	3/1/31	526	442
Keysight Technologies Inc.	3.000%	10/30/29	4,147	3,695
L3Harris Technologies Inc.	1.800%	1/15/31	4,914	3,975
L3Harris Technologies Inc.	5.250%	6/1/31	6,255	6,231
L3Harris Technologies Inc.	5.400%	7/31/33	13,540	13,494
L3Harris Technologies Inc.	5.350%	6/1/34	6,540	6,492
LKQ Corp.	6.250%	6/15/33	5,050	5,190
Lockheed Martin Corp.	1.850%	6/15/30	5,670	4,777
Lockheed Martin Corp.	3.900%	6/15/32	6,578	6,135
Lockheed Martin Corp.	5.250%	1/15/33	5,811	5,909
Lockheed Martin Corp.	4.750%	2/15/34	8,260	8,041
Norfolk Southern Corp.	2.550%	11/1/29	4,734	4,170
Norfolk Southern Corp.	5.050%	8/1/30	5,625	5,612
Norfolk Southern Corp.	2.300%	5/15/31	3,074	2,583
Norfolk Southern Corp.	3.000%	3/15/32	13,150	11,335
Norfolk Southern Corp.	4.450%	3/1/33	5,345	5,042
Norfolk Southern Corp.	5.550%	3/15/34	3,390	3,456
Northrop Grumman Corp.	4.400%	5/1/30	6,519	6,296
Northrop Grumman Corp.	4.700%	3/15/33	8,195	7,910
nVent Finance Sarl	2.750%	11/15/31	1,840	1,516
nVent Finance Sarl	5.650%	5/15/33	5,000	4,984
Oshkosh Corp.	3.100%	3/1/30	2,600	2,294
Otis Worldwide Corp.	2.565%	2/15/30	16,076	14,106
² PACCAR Financial Corp.	5.000%	3/22/34	3,000	2,988

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Parker-Hannifin Corp.	4.500%	9/15/29	18,512	18,038
Pentair Finance Sarl	5.900%	7/15/32	3,335	3,403
² Regal Rexnord Corp.	6.300%	2/15/30	9,775	9,980
Regal Rexnord Corp.	6.400%	4/15/33	10,330	10,603
Republic Services Inc.	5.000%	11/15/29	3,300	3,287
Republic Services Inc.	2.300%	3/1/30	13,088	11,307
Republic Services Inc.	1.450%	2/15/31	5,420	4,295
Republic Services Inc.	2.375%	3/15/33	4,120	3,293
Republic Services Inc.	5.000%	12/15/33	2,870	2,808
Republic Services Inc.	5.000%	4/1/34	6,675	6,534
Rockwell Automation Inc.	1.750%	8/15/31	1,645	1,328
RTX Corp.	2.250%	7/1/30	4,600	3,925
RTX Corp.	6.000%	3/15/31	8,875	9,259
RTX Corp.	1.900%	9/1/31	7,521	6,033
RTX Corp.	2.375%	3/15/32	17,224	14,114
RTX Corp.	5.150%	2/27/33	8,495	8,405
RTX Corp.	6.100%	3/15/34	12,445	13,105
Ryder System Inc.	6.600%	12/1/33	5,681	6,064
Southwest Airlines Co.	2.625%	2/10/30	6,325	5,478
Teledyne Technologies Inc.	2.750%	4/1/31	8,435	7,212
Textron Inc.	3.900%	9/17/29	3,461	3,247
Textron Inc.	3.000%	6/1/30	5,560	4,896
Textron Inc.	6.100%	11/15/33	4,550	4,714
Trane Technologies Financing Ltd.	5.250%	3/3/33	3,005	3,024
Trane Technologies Financing Ltd.	5.100%	6/13/34	4,000	3,985
Trimble Inc.	6.100%	3/15/33	6,666	6,898
Triton Container International Ltd.	3.250%	3/15/32	5,030	4,125
Tyco Electronics Group SA	2.500%	2/4/32	5,860	4,937
Union Pacific Corp.	2.400%	2/5/30	4,901	4,288
Union Pacific Corp.	2.375%	5/20/31	2,355	2,000
Union Pacific Corp.	2.800%	2/14/32	9,581	8,263
Union Pacific Corp.	4.500%	1/20/33	3,517	3,386
² United Airlines Pass-Through Trust Class A Series 2023-1	5.800%	1/15/36	7,980	8,101
² United Airlines Pass-Through Trust Class AA Series 2019-2	2.700%	5/1/32	1,826	1,580
United Parcel Service Inc.	2.500%	9/1/29	5,717	5,101
United Parcel Service Inc.	4.450%	4/1/30	8,209	8,042
United Parcel Service Inc.	4.875%	3/3/33	8,607	8,480
United Parcel Service Inc.	5.150%	5/22/34	7,465	7,441
² US Airways Pass-Through Trust Class A Series 2012-1	5.900%	10/1/24	179	178
⁴ Veralto Corp.	5.450%	9/18/33	6,075	6,058
Vontier Corp.	2.950%	4/1/31	5,037	4,148
Waste Connections Inc.	2.600%	2/1/30	6,490	5,716
Waste Connections Inc.	2.200%	1/15/32	7,755	6,309
Waste Connections Inc.	3.200%	6/1/32	4,143	3,599
Waste Connections Inc.	4.200%	1/15/33	6,480	6,009
Waste Connections Inc.	5.000%	3/1/34	3,440	3,363
Waste Management Inc.	4.625%	2/15/30	6,280	6,179
Waste Management Inc.	1.500%	3/15/31	8,335	6,672
¹ Waste Management Inc.	4.950%	7/3/31	3,500	3,470
Waste Management Inc.	4.150%	4/15/32	8,257	7,780
Waste Management Inc.	4.625%	2/15/33	4,205	4,061
Waste Management Inc.	4.875%	2/15/34	10,360	10,146
Westinghouse Air Brake Technologies Corp.	5.611%	3/11/34	4,165	4,186
Xylem Inc.	2.250%	1/30/31	2,358	1,979
				963,908
Materials (1.3%)				
Air Products and Chemicals Inc.	2.050%	5/15/30	8,098	6,938
Air Products and Chemicals Inc.	4.800%	3/3/33	5,370	5,288
Air Products and Chemicals Inc.	4.850%	2/8/34	8,210	8,058
Albemarle Corp.	5.050%	6/1/32	5,003	4,806
Amcor Finance USA Inc.	5.625%	5/26/33	5,399	5,457
Amcor Flexibles North America Inc.	2.630%	6/19/30	11,615	9,958
Amcor Flexibles North America Inc.	2.690%	5/25/31	5,779	4,859
AngloGold Ashanti Holdings plc	3.750%	10/1/30	6,150	5,375

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
AptarGroup Inc.	3.600%	3/15/32	445	388
ArcelorMittal SA	4.250%	7/16/29	4,513	4,319
ArcelorMittal SA	6.800%	11/29/32	8,800	9,284
ArcelorMittal SA	6.000%	6/17/34	4,785	4,782
⁴ Berry Global Inc.	5.800%	6/15/31	6,650	6,651
⁴ Berry Global Inc.	5.650%	1/15/34	4,170	4,089
BHP Billiton Finance USA Ltd.	5.250%	9/8/30	7,430	7,532
BHP Billiton Finance USA Ltd.	4.900%	2/28/33	7,725	7,573
BHP Billiton Finance USA Ltd.	5.250%	9/8/33	12,017	12,030
Cabot Corp.	4.000%	7/1/29	2,785	2,626
Cabot Corp.	5.000%	6/30/32	3,210	3,125
Carlisle Cos. Inc.	2.750%	3/1/30	7,395	6,514
Carlisle Cos. Inc.	2.200%	3/1/32	4,550	3,663
Celanese US Holdings LLC	6.330%	7/15/29	3,950	4,064
Celanese US Holdings LLC	6.550%	11/15/30	8,280	8,655
Celanese US Holdings LLC	6.379%	7/15/32	9,521	9,790
Celanese US Holdings LLC	6.700%	11/15/33	8,360	8,785
CF Industries Inc.	5.150%	3/15/34	6,195	5,943
CRH America Finance Inc.	5.400%	5/21/34	6,200	6,139
Dow Chemical Co.	7.375%	11/1/29	3,850	4,238
Dow Chemical Co.	2.100%	11/15/30	7,350	6,199
Dow Chemical Co.	6.300%	3/15/33	3,456	3,646
Eagle Materials Inc.	2.500%	7/1/31	6,350	5,367
Eastman Chemical Co.	5.750%	3/8/33	4,552	4,592
Eastman Chemical Co.	5.625%	2/20/34	6,035	5,996
Ecolab Inc.	4.800%	3/24/30	7,365	7,332
Ecolab Inc.	1.300%	1/30/31	4,965	3,951
Ecolab Inc.	2.125%	2/1/32	5,960	4,893
EIDP Inc.	2.300%	7/15/30	5,000	4,303
EIDP Inc.	4.800%	5/15/33	5,000	4,822
FMC Corp.	3.450%	10/1/29	8,590	7,729
FMC Corp.	5.650%	5/18/33	3,180	3,132
Freeport-McMoRan Inc.	5.250%	9/1/29	5,000	4,974
Freeport-McMoRan Inc.	4.250%	3/1/30	5,325	5,036
Freeport-McMoRan Inc.	4.625%	8/1/30	5,130	4,938
Georgia-Pacific LLC	7.750%	11/15/29	5,315	5,991
Huntsman International LLC	2.950%	6/15/31	3,400	2,783
Kinross Gold Corp.	6.250%	7/15/33	4,145	4,325
Linde Inc.	1.100%	8/10/30	6,865	5,527
LYB International Finance III LLC	2.250%	10/1/30	4,445	3,756
LYB International Finance III LLC	5.625%	5/15/33	3,757	3,804
LYB International Finance III LLC	5.500%	3/1/34	6,645	6,574
² Martin Marietta Materials Inc.	2.500%	3/15/30	5,583	4,848
Martin Marietta Materials Inc.	2.400%	7/15/31	6,619	5,478
Mosaic Co.	5.450%	11/15/33	4,230	4,191
NewMarket Corp.	2.700%	3/18/31	3,710	3,089
Newmont Corp.	2.800%	10/1/29	6,907	6,195
Newmont Corp.	2.250%	10/1/30	9,415	8,029
Newmont Corp.	2.600%	7/15/32	8,948	7,461
⁴ Newmont Corp.	5.350%	3/15/34	8,340	8,325
Nucor Corp.	2.700%	6/1/30	5,370	4,742
Nucor Corp.	3.125%	4/1/32	1,650	1,428
Nutrien Ltd.	2.950%	5/13/30	6,379	5,643
Nutrien Ltd.	5.400%	6/21/34	4,500	4,433
Packaging Corp. of America	3.000%	12/15/29	4,292	3,835
Packaging Corp. of America	5.700%	12/1/33	3,237	3,290
PPG Industries Inc.	2.800%	8/15/29	1,638	1,475
PPG Industries Inc.	2.550%	6/15/30	5,375	4,686
Reliance Inc.	2.150%	8/15/30	4,210	3,521
Rio Tinto Alcan Inc.	6.125%	12/15/33	9,501	10,068
Rio Tinto Finance USA plc	5.000%	3/9/33	7,700	7,665
Rohm & Haas Co.	7.850%	7/15/29	7,622	8,430
RPM International Inc.	2.950%	1/15/32	2,303	1,927
Sherwin-Williams Co.	2.950%	8/15/29	7,775	7,008
Sherwin-Williams Co.	2.300%	5/15/30	3,454	2,962

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
⁴ Smurfit Kappa Treasury ULC	5.200%	1/15/30	2,526	2,513
⁴ Smurfit Kappa Treasury ULC	5.438%	4/3/34	8,282	8,205
Sonoco Products Co.	3.125%	5/1/30	5,361	4,758
Sonoco Products Co.	2.850%	2/1/32	4,180	3,472
Steel Dynamics Inc.	3.450%	4/15/30	6,059	5,535
Steel Dynamics Inc.	3.250%	1/15/31	3,934	3,484
Suzano Austria GmbH	5.000%	1/15/30	10,018	9,471
Suzano Austria GmbH	3.750%	1/15/31	8,400	7,298
² Suzano Austria GmbH	3.125%	1/15/32	8,335	6,804
Teck Resources Ltd.	3.900%	7/15/30	5,200	4,825
Vale Overseas Ltd.	3.750%	7/8/30	12,523	11,268
Vale Overseas Ltd.	6.125%	6/12/33	12,485	12,554
Vale Overseas Ltd.	8.250%	1/17/34	5,287	6,184
Vulcan Materials Co.	3.500%	6/1/30	6,312	5,763
Westlake Corp.	3.375%	6/15/30	2,652	2,393
WestRock MWV LLC	8.200%	1/15/30	4,665	5,318
WRKCo Inc.	4.200%	6/1/32	2,790	2,610
WRKCo Inc.	3.000%	6/15/33	7,045	5,927
Yamana Gold Inc.	2.630%	8/15/31	3,614	3,007
				510,717
Real Estate (2.3%)				
Agree LP	4.800%	10/1/32	3,605	3,380
Alexandria Real Estate Equities Inc.	4.500%	7/30/29	2,276	2,194
Alexandria Real Estate Equities Inc.	2.750%	12/15/29	3,723	3,267
Alexandria Real Estate Equities Inc.	4.700%	7/1/30	2,297	2,219
Alexandria Real Estate Equities Inc.	4.900%	12/15/30	9,158	8,956
Alexandria Real Estate Equities Inc.	3.375%	8/15/31	2,703	2,381
Alexandria Real Estate Equities Inc.	2.000%	5/18/32	10,999	8,614
Alexandria Real Estate Equities Inc.	1.875%	2/1/33	7,490	5,636
Alexandria Real Estate Equities Inc.	2.950%	3/15/34	4,918	3,977
American Assets Trust LP	3.375%	2/1/31	4,397	3,602
American Homes 4 Rent LP	2.375%	7/15/31	3,421	2,779
American Homes 4 Rent LP	3.625%	4/15/32	5,005	4,371
American Homes 4 Rent LP	5.500%	2/1/34	5,360	5,276
American Homes 4 Rent LP	5.500%	7/15/34	2,400	2,358
American Tower Corp.	3.800%	8/15/29	12,445	11,568
American Tower Corp.	2.900%	1/15/30	9,671	8,528
American Tower Corp.	1.875%	10/15/30	5,801	4,722
American Tower Corp.	2.700%	4/15/31	6,393	5,401
American Tower Corp.	2.300%	9/15/31	9,258	7,551
American Tower Corp.	4.050%	3/15/32	5,470	5,001
American Tower Corp.	5.650%	3/15/33	7,093	7,134
American Tower Corp.	5.550%	7/15/33	6,804	6,795
American Tower Corp.	5.450%	2/15/34	12,750	12,642
² AvalonBay Communities Inc.	2.300%	3/1/30	6,160	5,322
AvalonBay Communities Inc.	2.050%	1/15/32	6,486	5,306
AvalonBay Communities Inc.	5.000%	2/15/33	5,432	5,300
AvalonBay Communities Inc.	5.300%	12/7/33	2,950	2,929
Boston Properties LP	2.900%	3/15/30	3,943	3,348
Boston Properties LP	3.250%	1/30/31	11,895	10,058
Boston Properties LP	2.550%	4/1/32	4,627	3,611
Boston Properties LP	2.450%	10/1/33	10,771	7,988
Boston Properties LP	6.500%	1/15/34	2,783	2,835
Brixmor Operating Partnership LP	4.050%	7/1/30	7,204	6,684
Brixmor Operating Partnership LP	2.500%	8/16/31	6,452	5,303
Brixmor Operating Partnership LP	5.500%	2/15/34	1,860	1,824
Broadstone Net Lease LLC	2.600%	9/15/31	3,118	2,477
Camden Property Trust	3.150%	7/1/29	11,702	10,658
Camden Property Trust	2.800%	5/15/30	6,224	5,515
CBRE Services Inc.	2.500%	4/1/31	4,400	3,656
COPT Defense Properties LP	2.000%	1/15/29	4,990	4,237
COPT Defense Properties LP	2.750%	4/15/31	4,603	3,807
Crown Castle Inc.	3.100%	11/15/29	6,835	6,105
Crown Castle Inc.	3.300%	7/1/30	7,079	6,311

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Crown Castle Inc.	2.250%	1/15/31	9,840	8,090
Crown Castle Inc.	2.100%	4/1/31	7,660	6,203
Crown Castle Inc.	2.500%	7/15/31	6,350	5,242
Crown Castle Inc.	5.100%	5/1/33	6,560	6,324
Crown Castle Inc.	5.800%	3/1/34	7,770	7,847
CubeSmart LP	3.000%	2/15/30	5,944	5,263
CubeSmart LP	2.000%	2/15/31	610	493
CubeSmart LP	2.500%	2/15/32	5,593	4,573
Digital Realty Trust LP	3.600%	7/1/29	7,373	6,835
DOC DR LLC	2.625%	11/1/31	4,796	3,962
EPR Properties	3.750%	8/15/29	4,187	3,733
EPR Properties	3.600%	11/15/31	1,170	976
Equinix Europe 2 Financing Corp. LLC	5.500%	6/15/34	2,806	2,801
Equinix Inc.	3.200%	11/18/29	14,872	13,412
Equinix Inc.	2.150%	7/15/30	5,874	4,923
Equinix Inc.	2.500%	5/15/31	9,184	7,689
Equinix Inc.	3.900%	4/15/32	7,190	6,540
ERP Operating LP	3.000%	7/1/29	5,181	4,707
ERP Operating LP	2.500%	2/15/30	4,514	3,938
ERP Operating LP	1.850%	8/1/31	5,010	4,045
Essential Properties LP	2.950%	7/15/31	3,320	2,732
Essex Portfolio LP	3.000%	1/15/30	5,253	4,656
Essex Portfolio LP	1.650%	1/15/31	1,090	864
Essex Portfolio LP	2.550%	6/15/31	889	740
Essex Portfolio LP	2.650%	3/15/32	7,405	6,113
Extra Space Storage LP	4.000%	6/15/29	4,350	4,079
Extra Space Storage LP	5.500%	7/1/30	2,100	2,115
Extra Space Storage LP	2.200%	10/15/30	4,225	3,508
Extra Space Storage LP	5.900%	1/15/31	4,950	5,055
Extra Space Storage LP	2.550%	6/1/31	4,186	3,484
Extra Space Storage LP	2.400%	10/15/31	5,000	4,105
Extra Space Storage LP	2.350%	3/15/32	7,665	6,113
Extra Space Storage LP	5.400%	2/1/34	5,050	4,943
Federal Realty OP LP	3.200%	6/15/29	4,550	4,126
Federal Realty OP LP	3.500%	6/1/30	5,655	5,128
GLP Capital LP	4.000%	1/15/30	11,265	10,300
GLP Capital LP	4.000%	1/15/31	5,793	5,195
GLP Capital LP	3.250%	1/15/32	6,015	5,048
Healthcare Realty Holdings LP	3.100%	2/15/30	1,413	1,233
Healthcare Realty Holdings LP	2.000%	3/15/31	6,112	4,820
Healthpeak OP LLC	3.500%	7/15/29	3,479	3,212
Healthpeak OP LLC	3.000%	1/15/30	8,793	7,802
Healthpeak OP LLC	2.875%	1/15/31	6,285	5,422
Healthpeak OP LLC	5.250%	12/15/32	6,220	6,108
Highwoods Realty LP	3.050%	2/15/30	5,005	4,241
Highwoods Realty LP	2.600%	2/1/31	3,547	2,835
Highwoods Realty LP	7.650%	2/1/34	2,860	3,071
² Host Hotels & Resorts LP	3.375%	12/15/29	5,914	5,280
² Host Hotels & Resorts LP	3.500%	9/15/30	7,353	6,493
² Host Hotels & Resorts LP	2.900%	12/15/31	2,519	2,099
Invitation Homes Operating Partnership LP	5.450%	8/15/30	1,856	1,858
Invitation Homes Operating Partnership LP	2.000%	8/15/31	9,515	7,546
Invitation Homes Operating Partnership LP	4.150%	4/15/32	3,259	2,975
Invitation Homes Operating Partnership LP	5.500%	8/15/33	2,881	2,843
Invitation Homes Operating Partnership LP	2.700%	1/15/34	2,773	2,186
Kilroy Realty LP	4.250%	8/15/29	4,147	3,758
Kilroy Realty LP	3.050%	2/15/30	4,102	3,458
Kilroy Realty LP	2.500%	11/15/32	4,510	3,375
Kilroy Realty LP	2.650%	11/15/33	2,865	2,104
Kimco Realty OP LLC	2.700%	10/1/30	4,119	3,555
Kimco Realty OP LLC	2.250%	12/1/31	1,287	1,032
Kimco Realty OP LLC	3.200%	4/1/32	9,129	7,831
Kimco Realty OP LLC	4.600%	2/1/33	5,552	5,207
Kimco Realty OP LLC	6.400%	3/1/34	4,068	4,303
Kite Realty Group LP	5.500%	3/1/34	3,634	3,554

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Kite Realty Group Trust	4.750%	9/15/30	2,673	2,552
LXP Industrial Trust	2.700%	9/15/30	2,840	2,396
LXP Industrial Trust	2.375%	10/1/31	3,863	3,084
Mid-America Apartments LP	2.750%	3/15/30	1,567	1,387
Mid-America Apartments LP	5.300%	2/15/32	3,200	3,187
Mid-America Apartments LP	5.000%	3/15/34	2,965	2,880
National Health Investors Inc.	3.000%	2/1/31	4,526	3,699
NNN REIT Inc.	5.600%	10/15/33	5,900	5,874
NNN REIT Inc.	5.500%	6/15/34	4,150	4,112
Omega Healthcare Investors Inc.	3.625%	10/1/29	4,107	3,667
Omega Healthcare Investors Inc.	3.375%	2/1/31	6,235	5,319
Omega Healthcare Investors Inc.	3.250%	4/15/33	7,347	5,940
Piedmont Operating Partnership LP	3.150%	8/15/30	2,545	2,024
Piedmont Operating Partnership LP	2.750%	4/1/32	2,601	1,909
Prologis LP	2.875%	11/15/29	4,425	3,974
Prologis LP	2.250%	4/15/30	13,329	11,470
Prologis LP	1.750%	7/1/30	2,697	2,231
Prologis LP	1.250%	10/15/30	5,175	4,130
Prologis LP	2.250%	1/15/32	3,454	2,825
Prologis LP	4.625%	1/15/33	11,650	11,150
Prologis LP	4.750%	6/15/33	7,385	7,116
Prologis LP	5.125%	1/15/34	6,726	6,637
Prologis LP	5.000%	3/15/34	6,675	6,533
Public Storage Operating Co.	2.300%	5/1/31	380	320
Public Storage Operating Co.	2.250%	11/9/31	11,926	9,857
Public Storage Operating Co.	5.100%	8/1/33	6,097	6,048
Rayonier LP	2.750%	5/17/31	4,165	3,478
Realty Income Corp.	4.000%	7/15/29	3,805	3,600
Realty Income Corp.	3.100%	12/15/29	7,045	6,333
Realty Income Corp.	3.400%	1/15/30	4,150	3,780
Realty Income Corp.	3.250%	1/15/31	14,683	12,977
Realty Income Corp.	3.200%	2/15/31	7,414	6,500
Realty Income Corp.	5.625%	10/13/32	8,590	8,701
Realty Income Corp.	2.850%	12/15/32	6,209	5,120
Realty Income Corp.	4.900%	7/15/33	5,235	5,003
Realty Income Corp.	5.125%	2/15/34	6,317	6,130
Regency Centers LP	2.950%	9/15/29	3,875	3,478
Regency Centers LP	3.700%	6/15/30	4,970	4,574
Regency Centers LP	5.250%	1/15/34	3,810	3,711
Rexford Industrial Realty LP	2.150%	9/1/31	6,269	4,996
Sabra Health Care LP	3.900%	10/15/29	8,186	7,400
Sabra Health Care LP	3.200%	12/1/31	5,242	4,361
Safehold GL Holdings LLC	2.800%	6/15/31	5,326	4,453
Simon Property Group LP	2.450%	9/13/29	10,084	8,861
Simon Property Group LP	2.650%	7/15/30	6,850	5,964
Simon Property Group LP	2.200%	2/1/31	5,076	4,194
Simon Property Group LP	2.250%	1/15/32	7,832	6,357
Simon Property Group LP	5.500%	3/8/33	2,118	2,130
Simon Property Group LP	6.250%	1/15/34	4,380	4,620
Store Capital LLC	2.750%	11/18/30	3,018	2,498
Store Capital LLC	2.700%	12/1/31	3,128	2,507
Sun Communities Operating LP	2.700%	7/15/31	5,866	4,845
Sun Communities Operating LP	4.200%	4/15/32	6,482	5,813
Sun Communities Operating LP	5.700%	1/15/33	3,000	2,954
Tanger Properties LP	2.750%	9/1/31	3,616	2,945
² UDR Inc.	3.200%	1/15/30	5,038	4,546
UDR Inc.	3.000%	8/15/31	3,189	2,752
² UDR Inc.	2.100%	8/1/32	1,993	1,558
² UDR Inc.	1.900%	3/15/33	5,155	3,896
² UDR Inc.	2.100%	6/15/33	2,140	1,626
Ventas Realty LP	3.000%	1/15/30	5,551	4,901
Ventas Realty LP	4.750%	11/15/30	5,387	5,179
Ventas Realty LP	2.500%	9/1/31	125	103
VICI Properties LP	4.950%	2/15/30	10,940	10,555
VICI Properties LP	5.125%	5/15/32	12,465	11,878

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
VICI Properties LP	5.750%	4/1/34	1,440	1,425
Welltower OP LLC	3.100%	1/15/30	7,221	6,470
Welltower OP LLC	2.750%	1/15/31	9,435	8,127
Welltower OP LLC	2.750%	1/15/32	4,960	4,165
Welltower OP LLC	3.850%	6/15/32	2,345	2,112
Weyerhaeuser Co.	4.000%	11/15/29	8,163	7,667
Weyerhaeuser Co.	4.000%	4/15/30	10,294	9,612
Weyerhaeuser Co.	3.375%	3/9/33	7,276	6,232
WP Carey Inc.	3.850%	7/15/29	2,750	2,567
WP Carey Inc.	2.400%	2/1/31	4,818	3,996
WP Carey Inc.	2.450%	2/1/32	3,000	2,432
WP Carey Inc.	2.250%	4/1/33	3,511	2,718
				898,848
Technology (3.2%)				
Adobe Inc.	2.300%	2/1/30	10,945	9,589
Adobe Inc.	4.950%	4/4/34	6,300	6,269
Advanced Micro Devices Inc.	3.924%	6/1/32	4,415	4,092
Amdocs Ltd.	2.538%	6/15/30	6,325	5,388
Analog Devices Inc.	2.100%	10/1/31	10,524	8,705
Analog Devices Inc.	5.050%	4/1/34	4,760	4,739
Apple Inc.	3.250%	8/8/29	7,193	6,735
Apple Inc.	2.200%	9/11/29	13,362	11,852
Apple Inc.	4.150%	5/10/30	4,973	4,881
Apple Inc.	1.650%	5/11/30	17,359	14,622
Apple Inc.	1.250%	8/20/30	16,811	13,766
Apple Inc.	1.650%	2/8/31	25,477	21,069
Apple Inc.	1.700%	8/5/31	9,976	8,158
Apple Inc.	3.350%	8/8/32	11,640	10,559
Apple Inc.	4.300%	5/10/33	3,552	3,503
Applied Materials Inc.	1.750%	6/1/30	6,247	5,260
Arrow Electronics Inc.	2.950%	2/15/32	4,200	3,509
Arrow Electronics Inc.	5.875%	4/10/34	4,125	4,083
Atlassian Corp.	5.500%	5/15/34	4,130	4,091
Autodesk Inc.	2.850%	1/15/30	4,472	3,986
Autodesk Inc.	2.400%	12/15/31	9,380	7,778
Automatic Data Processing Inc.	1.250%	9/1/30	10,754	8,703
Avnet Inc.	3.000%	5/15/31	1,609	1,348
Avnet Inc.	5.500%	6/1/32	4,026	3,893
Block Financial LLC	3.875%	8/15/30	6,605	6,056
Booz Allen Hamilton Inc.	5.950%	8/4/33	5,465	5,613
Broadcom Inc.	5.000%	4/15/30	6,428	6,433
Broadcom Inc.	4.150%	11/15/30	17,473	16,507
⁴ Broadcom Inc.	2.450%	2/15/31	25,730	21,665
⁴ Broadcom Inc.	4.150%	4/15/32	3,830	3,528
Broadcom Inc.	4.300%	11/15/32	7,490	7,000
⁴ Broadcom Inc.	2.600%	2/15/33	15,395	12,464
⁴ Broadcom Inc.	3.419%	4/15/33	27,694	23,868
⁴ Broadcom Inc.	3.469%	4/15/34	26,856	22,888
Broadridge Financial Solutions Inc.	2.900%	12/1/29	6,311	5,623
Broadridge Financial Solutions Inc.	2.600%	5/1/31	8,381	7,067
CDW LLC	3.569%	12/1/31	10,024	8,736
CGI Inc.	2.300%	9/14/31	3,675	2,925
Cintas Corp. No. 2	4.000%	5/1/32	7,000	6,566
Cisco Systems Inc.	4.950%	2/26/31	20,578	20,564
Cisco Systems Inc.	5.050%	2/26/34	18,130	18,113
Concentrix Corp.	6.850%	8/2/33	4,640	4,594
Dell International LLC	5.300%	10/1/29	16,633	16,724
Dell International LLC	6.200%	7/15/30	7,061	7,409
Dell International LLC	5.750%	2/1/33	8,778	9,024
Dell International LLC	5.400%	4/15/34	8,400	8,312
Equifax Inc.	2.350%	9/15/31	12,493	10,252
Fidelity National Information Services Inc.	2.250%	3/1/31	8,746	7,301
Fiserv Inc.	3.500%	7/1/29	24,919	23,044
Fiserv Inc.	2.650%	6/1/30	8,725	7,590

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Fiserv Inc.	5.600%	3/2/33	7,331	7,394
Fiserv Inc.	5.625%	8/21/33	10,860	10,956
Fiserv Inc.	5.450%	3/15/34	6,423	6,381
Flex Ltd.	4.875%	5/12/30	7,280	7,038
Fortinet Inc.	2.200%	3/15/31	5,000	4,117
Global Payments Inc.	3.200%	8/15/29	10,881	9,783
Global Payments Inc.	2.900%	5/15/30	11,109	9,676
Global Payments Inc.	2.900%	11/15/31	6,741	5,639
Global Payments Inc.	5.400%	8/15/32	6,230	6,108
HP Inc.	3.400%	6/17/30	4,907	4,466
HP Inc.	2.650%	6/17/31	8,410	7,123
HP Inc.	4.200%	4/15/32	6,315	5,850
HP Inc.	5.500%	1/15/33	7,889	7,942
Hubbell Inc.	2.300%	3/15/31	2,770	2,307
IBM International Capital Pte. Ltd.	4.900%	2/5/34	16,440	15,955
Intel Corp.	4.000%	8/5/29	2,415	2,306
Intel Corp.	2.450%	11/15/29	19,233	16,908
Intel Corp.	5.125%	2/10/30	12,090	12,139
Intel Corp.	3.900%	3/25/30	10,510	9,876
Intel Corp.	2.000%	8/12/31	12,778	10,402
Intel Corp.	4.150%	8/5/32	19,805	18,539
Intel Corp.	5.200%	2/10/33	17,670	17,640
Intel Corp.	5.150%	2/21/34	7,695	7,598
International Business Machines Corp.	1.950%	5/15/30	9,515	8,045
International Business Machines Corp.	2.720%	2/9/32	1,850	1,588
International Business Machines Corp.	4.400%	7/27/32	4,980	4,735
International Business Machines Corp.	5.875%	11/29/32	3,000	3,159
International Business Machines Corp.	4.750%	2/6/33	6,335	6,163
Intuit Inc.	1.650%	7/15/30	4,875	4,046
Intuit Inc.	5.200%	9/15/33	10,425	10,473
Jabil Inc.	3.600%	1/15/30	4,790	4,321
Jabil Inc.	3.000%	1/15/31	5,038	4,288
Juniper Networks Inc.	3.750%	8/15/29	5,402	5,024
Juniper Networks Inc.	2.000%	12/10/30	3,477	2,820
KLA Corp.	4.650%	7/15/32	8,310	8,105
KLA Corp.	4.700%	2/1/34	5,000	4,858
Kyndryl Holdings Inc.	3.150%	10/15/31	5,301	4,443
Kyndryl Holdings Inc.	6.350%	2/20/34	4,583	4,656
Lam Research Corp.	1.900%	6/15/30	6,915	5,834
Leidos Inc.	4.375%	5/15/30	6,209	5,868
Leidos Inc.	2.300%	2/15/31	8,515	7,011
Leidos Inc.	5.750%	3/15/33	6,252	6,304
Marvell Technology Inc.	2.950%	4/15/31	4,180	3,604
Marvell Technology Inc.	5.950%	9/15/33	5,175	5,344
Micron Technology Inc.	6.750%	11/1/29	7,311	7,774
Micron Technology Inc.	4.663%	2/15/30	6,780	6,567
Micron Technology Inc.	5.300%	1/15/31	895	893
Micron Technology Inc.	2.703%	4/15/32	8,360	6,920
Micron Technology Inc.	5.875%	2/9/33	8,703	8,894
Micron Technology Inc.	5.875%	9/15/33	7,750	7,926
Microsoft Corp.	1.350%	9/15/30	4,059	3,347
Moody's Corp.	2.000%	8/19/31	4,953	4,023
Moody's Corp.	4.250%	8/8/32	1,050	987
Motorola Solutions Inc.	2.300%	11/15/30	7,608	6,396
Motorola Solutions Inc.	2.750%	5/24/31	4,110	3,484
Motorola Solutions Inc.	5.600%	6/1/32	4,765	4,818
Motorola Solutions Inc.	5.400%	4/15/34	7,525	7,457
NetApp Inc.	2.700%	6/22/30	6,100	5,298
Nordson Corp.	5.800%	9/15/33	4,194	4,305
NVIDIA Corp.	2.850%	4/1/30	12,956	11,747
NVIDIA Corp.	2.000%	6/15/31	10,717	9,004
NXP BV	3.400%	5/1/30	8,291	7,506
NXP BV	2.500%	5/11/31	8,545	7,158
NXP BV	2.650%	2/15/32	8,289	6,891
NXP BV	5.000%	1/15/33	8,310	8,107

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Oracle Corp.	6.150%	11/9/29	8,735	9,134
Oracle Corp.	2.950%	4/1/30	25,789	22,924
Oracle Corp.	4.650%	5/6/30	7,005	6,862
Oracle Corp.	3.250%	5/15/30	5,212	4,724
Oracle Corp.	2.875%	3/25/31	32,538	28,107
Oracle Corp.	6.250%	11/9/32	16,120	17,066
Oracle Corp.	4.900%	2/6/33	12,055	11,699
PayPal Holdings Inc.	2.850%	10/1/29	13,454	12,136
PayPal Holdings Inc.	2.300%	6/1/30	7,610	6,558
PayPal Holdings Inc.	4.400%	6/1/32	8,425	8,024
PayPal Holdings Inc.	5.150%	6/1/34	7,850	7,752
Qorvo Inc.	4.375%	10/15/29	7,099	6,699
QUALCOMM Inc.	2.150%	5/20/30	9,785	8,469
QUALCOMM Inc.	1.650%	5/20/32	10,397	8,192
QUALCOMM Inc.	4.250%	5/20/32	4,075	3,895
QUALCOMM Inc.	5.400%	5/20/33	5,900	6,110
Quanta Services Inc.	2.900%	10/1/30	8,343	7,347
Quanta Services Inc.	2.350%	1/15/32	3,426	2,786
RELX Capital Inc.	3.000%	5/22/30	6,385	5,729
RELX Capital Inc.	4.750%	5/20/32	4,405	4,265
Roper Technologies Inc.	2.950%	9/15/29	6,630	5,963
Roper Technologies Inc.	2.000%	6/30/30	4,986	4,166
Roper Technologies Inc.	1.750%	2/15/31	3,832	3,087
S&P Global Inc.	2.500%	12/1/29	4,852	4,290
S&P Global Inc.	1.250%	8/15/30	5,493	4,438
S&P Global Inc.	2.900%	3/1/32	13,130	11,349
⁴ S&P Global Inc.	5.250%	9/15/33	4,488	4,528
Salesforce Inc.	1.950%	7/15/31	12,530	10,280
ServiceNow Inc.	1.400%	9/1/30	13,097	10,633
Skyworks Solutions Inc.	3.000%	6/1/31	4,098	3,479
TD SYNnex Corp.	6.100%	4/12/34	5,022	5,036
Teledyne FLIR LLC	2.500%	8/1/30	6,621	5,640
Texas Instruments Inc.	2.250%	9/4/29	6,654	5,882
Texas Instruments Inc.	1.750%	5/4/30	7,926	6,694
Texas Instruments Inc.	1.900%	9/15/31	4,814	3,976
Texas Instruments Inc.	4.900%	3/14/33	7,000	6,984
Texas Instruments Inc.	4.850%	2/8/34	5,000	4,953
TSMC Arizona Corp.	2.500%	10/25/31	10,845	9,179
TSMC Arizona Corp.	4.250%	4/22/32	6,900	6,652
Verisk Analytics Inc.	5.750%	4/1/33	4,770	4,906
Verisk Analytics Inc.	5.250%	6/5/34	2,122	2,089
VMware LLC	4.700%	5/15/30	9,615	9,303
VMware LLC	2.200%	8/15/31	12,671	10,298
Western Digital Corp.	3.100%	2/1/32	4,290	3,489
Workday Inc.	3.800%	4/1/32	10,922	9,814
Xilinx Inc.	2.375%	6/1/30	7,076	6,116
				1,264,480
Utilities (3.5%)				
² AEP Texas Inc.	2.100%	7/1/30	4,955	4,125
AEP Texas Inc.	4.700%	5/15/32	4,265	4,021
AEP Texas Inc.	5.400%	6/1/33	4,100	3,990
AEP Texas Inc.	5.700%	5/15/34	3,450	3,426
AEP Transmission Co. LLC	5.150%	4/1/34	1,865	1,824
AES Corp.	2.450%	1/15/31	8,533	7,025
² Alabama Power Co.	1.450%	9/15/30	5,454	4,441
Alabama Power Co.	3.050%	3/15/32	5,346	4,627
Alabama Power Co.	3.940%	9/1/32	2,206	2,027
Alabama Power Co.	5.850%	11/15/33	3,545	3,690
Ameren Corp.	3.500%	1/15/31	5,864	5,285
Ameren Illinois Co.	1.550%	11/15/30	2,605	2,108
Ameren Illinois Co.	3.850%	9/1/32	2,634	2,390
Ameren Illinois Co.	4.950%	6/1/33	6,293	6,143
American Electric Power Co. Inc.	5.950%	11/1/32	2,450	2,509
American Electric Power Co. Inc.	5.625%	3/1/33	7,539	7,522

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² American Electric Power Co. Inc.	7.050%	12/15/54	5,500	5,480
American Water Capital Corp.	2.800%	5/1/30	5,252	4,617
American Water Capital Corp.	2.300%	6/1/31	2,565	2,123
American Water Capital Corp.	4.450%	6/1/32	4,625	4,406
American Water Capital Corp.	5.150%	3/1/34	5,650	5,598
² Appalachian Power Co.	2.700%	4/1/31	5,715	4,798
² Appalachian Power Co.	4.500%	8/1/32	3,660	3,381
Appalachian Power Co.	5.650%	4/1/34	3,060	3,031
Arizona Public Service Co.	2.600%	8/15/29	4,071	3,602
Arizona Public Service Co.	6.350%	12/15/32	1,550	1,627
Arizona Public Service Co.	5.550%	8/1/33	4,300	4,265
Arizona Public Service Co.	5.700%	8/15/34	2,000	1,996
Atlantic City Electric Co.	2.300%	3/15/31	4,030	3,375
Atmos Energy Corp.	2.625%	9/15/29	4,300	3,837
Atmos Energy Corp.	1.500%	1/15/31	8,932	7,160
Atmos Energy Corp.	5.450%	10/15/32	1,570	1,590
Atmos Energy Corp.	5.900%	11/15/33	4,300	4,491
Baltimore Gas & Electric Co.	2.250%	6/15/31	5,279	4,398
² Baltimore Gas & Electric Co.	5.300%	6/1/34	3,300	3,280
Berkshire Hathaway Energy Co.	3.700%	7/15/30	9,025	8,395
Berkshire Hathaway Energy Co.	1.650%	5/15/31	5,000	3,979
Black Hills Corp.	3.050%	10/15/29	4,175	3,714
Black Hills Corp.	4.350%	5/1/33	3,500	3,145
Black Hills Corp.	6.150%	5/15/34	3,535	3,605
² CenterPoint Energy Houston Electric LLC	2.350%	4/1/31	4,368	3,675
² CenterPoint Energy Houston Electric LLC	3.000%	3/1/32	2,340	2,017
CenterPoint Energy Houston Electric LLC	4.950%	4/1/33	10,077	9,823
CenterPoint Energy Houston Electric LLC	5.150%	3/1/34	3,830	3,798
CenterPoint Energy Inc.	2.950%	3/1/30	4,124	3,651
CenterPoint Energy Inc.	2.650%	6/1/31	2,328	1,959
CenterPoint Energy Resources Corp.	1.750%	10/1/30	7,457	6,081
CenterPoint Energy Resources Corp.	4.400%	7/1/32	762	715
CenterPoint Energy Resources Corp.	5.400%	3/1/33	5,299	5,296
CenterPoint Energy Resources Corp.	5.400%	7/1/34	1,500	1,485
Cleco Corporate Holdings LLC	3.375%	9/15/29	1,000	871
² CMS Energy Corp.	4.750%	6/1/50	7,764	7,102
CMS Energy Corp.	3.750%	12/1/50	3,304	2,750
Commonwealth Edison Co.	2.200%	3/1/30	3,537	3,026
² Commonwealth Edison Co.	3.150%	3/15/32	4,360	3,807
Commonwealth Edison Co.	4.900%	2/1/33	2,335	2,279
Commonwealth Edison Co.	5.300%	6/1/34	4,000	4,001
² Connecticut Light & Power Co.	2.050%	7/1/31	4,595	3,747
Connecticut Light & Power Co.	4.900%	7/1/33	2,580	2,507
² Consolidated Edison Co. of New York Inc.	3.350%	4/1/30	4,592	4,215
Consolidated Edison Co. of New York Inc.	2.400%	6/15/31	8,351	7,051
Consolidated Edison Co. of New York Inc.	5.200%	3/1/33	4,312	4,303
Consolidated Edison Co. of New York Inc.	5.500%	3/15/34	2,235	2,271
Consolidated Edison Co. of New York Inc.	5.375%	5/15/34	3,500	3,516
Constellation Energy Generation LLC	5.800%	3/1/33	2,973	3,036
Constellation Energy Generation LLC	6.125%	1/15/34	5,500	5,733
Consumers Energy Co.	3.600%	8/15/32	7,093	6,369
Consumers Energy Co.	4.625%	5/15/33	1,275	1,221
² Dominion Energy Inc.	3.375%	4/1/30	14,398	13,004
² Dominion Energy Inc.	2.250%	8/15/31	3,935	3,202
² Dominion Energy Inc.	4.350%	8/15/32	5,907	5,506
Dominion Energy Inc.	5.375%	11/15/32	13,668	13,555
² Dominion Energy Inc.	7.000%	6/1/54	8,043	8,384
² Dominion Energy Inc.	6.875%	2/1/55	6,862	7,013
² Dominion Energy South Carolina Inc.	2.300%	12/1/31	3,723	3,064
Dominion Energy South Carolina Inc.	6.625%	2/1/32	2,537	2,756
Dominion Energy South Carolina Inc.	5.300%	5/15/33	2,990	2,993
DTE Electric Co.	2.250%	3/1/30	4,825	4,165
² DTE Electric Co.	2.625%	3/1/31	4,350	3,750
² DTE Electric Co.	3.000%	3/1/32	5,092	4,390
DTE Electric Co.	5.200%	4/1/33	5,355	5,347

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
DTE Electric Co.	5.200%	3/1/34	4,170	4,156
DTE Energy Co.	2.950%	3/1/30	2,155	1,896
DTE Energy Co.	5.850%	6/1/34	6,500	6,595
Duke Energy Carolinas LLC	2.450%	8/15/29	5,053	4,454
Duke Energy Carolinas LLC	2.450%	2/1/30	7,808	6,826
Duke Energy Carolinas LLC	2.550%	4/15/31	8,616	7,339
Duke Energy Carolinas LLC	2.850%	3/15/32	5,164	4,423
Duke Energy Carolinas LLC	4.950%	1/15/33	9,775	9,616
Duke Energy Carolinas LLC	4.850%	1/15/34	3,410	3,300
Duke Energy Corp.	2.450%	6/1/30	8,732	7,505
Duke Energy Corp.	2.550%	6/15/31	9,342	7,824
Duke Energy Corp.	4.500%	8/15/32	10,460	9,784
Duke Energy Corp.	5.750%	9/15/33	6,190	6,290
Duke Energy Corp.	5.450%	6/15/34	8,900	8,803
Duke Energy Florida LLC	2.500%	12/1/29	3,213	2,833
Duke Energy Florida LLC	1.750%	6/15/30	2,488	2,064
Duke Energy Florida LLC	2.400%	12/15/31	6,085	5,049
Duke Energy Florida LLC	5.875%	11/15/33	5,230	5,433
Duke Energy Indiana LLC	5.250%	3/1/34	1,525	1,521
Duke Energy Ohio Inc.	2.125%	6/1/30	3,288	2,775
Duke Energy Ohio Inc.	5.250%	4/1/33	5,420	5,372
Duke Energy Progress LLC	2.000%	8/15/31	5,187	4,227
Duke Energy Progress LLC	3.400%	4/1/32	4,211	3,719
Duke Energy Progress LLC	5.250%	3/15/33	4,301	4,289
Duke Energy Progress LLC	5.100%	3/15/34	4,290	4,256
⁴ East Ohio Gas Co.	2.000%	6/15/30	2,950	2,443
Edison International	6.950%	11/15/29	4,405	4,681
Entergy Arkansas LLC	5.150%	1/15/33	3,785	3,737
Entergy Arkansas LLC	5.300%	9/15/33	4,000	3,978
Entergy Arkansas LLC	5.450%	6/1/34	1,500	1,502
Entergy Corp.	2.800%	6/15/30	3,967	3,462
Entergy Corp.	2.400%	6/15/31	8,179	6,750
Entergy Corp.	7.125%	12/1/54	9,500	9,428
Entergy Louisiana LLC	3.050%	6/1/31	5,000	4,354
Entergy Louisiana LLC	2.350%	6/15/32	3,960	3,219
Entergy Louisiana LLC	5.350%	3/15/34	4,150	4,118
Entergy Mississippi LLC	5.000%	9/1/33	2,060	1,997
Entergy Texas Inc.	1.750%	3/15/31	4,544	3,664
Essential Utilities Inc.	2.704%	4/15/30	4,626	4,021
Essential Utilities Inc.	5.375%	1/15/34	4,180	4,108
Eversource Energy	2.900%	9/15/29	5,207	4,652
² Eversource Energy	2.250%	6/1/30	4,631	3,938
Eversource Energy	4.950%	4/15/33	2,616	2,537
Eversource Energy	5.400%	4/1/34	5,500	5,460
⁴ Eversource Energy	5.650%	6/1/34	1,500	1,506
² Eversource Energy	1.650%	8/15/30	5,746	4,638
Eversource Energy	2.550%	3/15/31	3,040	2,527
Eversource Energy	5.850%	4/15/31	9,095	9,218
Eversource Energy	3.375%	3/1/32	5,563	4,778
Eversource Energy	5.125%	5/15/33	8,760	8,399
Eversource Energy	5.950%	7/15/34	3,800	3,837
Exelon Corp.	4.050%	4/15/30	11,740	11,025
Exelon Corp.	3.350%	3/15/32	7,940	6,953
Exelon Corp.	5.300%	3/15/33	2,845	2,825
Exelon Corp.	5.450%	3/15/34	5,335	5,298
FirstEnergy Corp.	2.650%	3/1/30	3,277	2,844
² FirstEnergy Corp.	2.250%	9/1/30	5,742	4,807
Florida Power & Light Co.	4.625%	5/15/30	5,390	5,281
Florida Power & Light Co.	2.450%	2/3/32	12,714	10,597
Florida Power & Light Co.	5.100%	4/1/33	6,430	6,401
Florida Power & Light Co.	4.800%	5/15/33	6,690	6,505
Florida Power & Light Co.	5.625%	4/1/34	1,605	1,654
Florida Power & Light Co.	5.300%	6/15/34	7,000	7,060
² Georgia Power Co.	2.650%	9/15/29	6,132	5,464
Georgia Power Co.	4.700%	5/15/32	4,045	3,907

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Georgia Power Co.	4.950%	5/17/33	9,703	9,466
Georgia Power Co.	5.250%	3/15/34	7,550	7,529
Interstate Power & Light Co.	2.300%	6/1/30	3,505	2,991
Interstate Power & Light Co.	5.700%	10/15/33	2,580	2,607
IPALCO Enterprises Inc.	4.250%	5/1/30	3,966	3,683
⁴ IPALCO Enterprises Inc.	5.750%	4/1/34	3,300	3,271
² Kentucky Utilities Co.	5.450%	4/15/33	3,360	3,381
² Louisville Gas & Electric Co.	5.450%	4/15/33	3,340	3,359
MidAmerican Energy Co.	6.750%	12/30/31	2,457	2,734
MidAmerican Energy Co.	5.350%	1/15/34	270	273
National Fuel Gas Co.	2.950%	3/1/31	3,225	2,702
National Grid plc	5.809%	6/12/33	9,074	9,118
National Grid plc	5.418%	1/11/34	5,546	5,427
National Rural Utilities Cooperative Finance Corp.	2.400%	3/15/30	6,157	5,322
² National Rural Utilities Cooperative Finance Corp.	5.000%	2/7/31	4,855	4,804
National Rural Utilities Cooperative Finance Corp.	1.350%	3/15/31	3,749	2,930
² National Rural Utilities Cooperative Finance Corp.	1.650%	6/15/31	1,854	1,468
National Rural Utilities Cooperative Finance Corp.	2.750%	4/15/32	4,405	3,711
National Rural Utilities Cooperative Finance Corp.	5.800%	1/15/33	8,774	9,027
² Nevada Power Co.	2.400%	5/1/30	3,973	3,419
NextEra Energy Capital Holdings Inc.	2.750%	11/1/29	6,775	6,027
NextEra Energy Capital Holdings Inc.	2.250%	6/1/30	16,034	13,667
NextEra Energy Capital Holdings Inc.	2.440%	1/15/32	4,067	3,335
NextEra Energy Capital Holdings Inc.	5.000%	7/15/32	5,408	5,272
NextEra Energy Capital Holdings Inc.	5.050%	2/28/33	11,538	11,224
NextEra Energy Capital Holdings Inc.	5.250%	3/15/34	11,331	11,133
NextEra Energy Capital Holdings Inc.	6.750%	6/15/54	8,500	8,583
NextEra Energy Capital Holdings Inc.	6.700%	9/1/54	8,500	8,521
² NextEra Energy Capital Holdings Inc.	5.650%	5/1/79	3,625	3,459
NiSource Inc.	2.950%	9/1/29	9,011	8,095
NiSource Inc.	3.600%	5/1/30	6,207	5,697
NiSource Inc.	1.700%	2/15/31	8,353	6,652
NiSource Inc.	5.400%	6/30/33	5,590	5,533
NiSource Inc.	5.350%	4/1/34	5,150	5,052
NiSource Inc.	6.950%	11/30/54	4,750	4,773
Northern States Power Co.	2.250%	4/1/31	4,027	3,387
NSTAR Electric Co.	3.950%	4/1/30	3,078	2,907
NSTAR Electric Co.	5.400%	6/1/34	4,150	4,154
² Ohio Power Co.	2.600%	4/1/30	2,292	1,995
² Ohio Power Co.	1.625%	1/15/31	6,708	5,353
Ohio Power Co.	5.000%	6/1/33	2,650	2,552
Ohio Power Co.	5.650%	6/1/34	3,500	3,514
Oklahoma Gas & Electric Co.	3.300%	3/15/30	1,085	984
Oklahoma Gas & Electric Co.	3.250%	4/1/30	4,341	3,920
Oklahoma Gas & Electric Co.	5.400%	1/15/33	3,881	3,891
Oncor Electric Delivery Co. LLC	2.750%	5/15/30	6,644	5,866
Oncor Electric Delivery Co. LLC	4.150%	6/1/32	4,535	4,220
Oncor Electric Delivery Co. LLC	4.550%	9/15/32	6,917	6,626
Oncor Electric Delivery Co. LLC	5.650%	11/15/33	10,360	10,628
ONE Gas Inc.	2.000%	5/15/30	2,810	2,379
Pacific Gas & Electric Co.	4.550%	7/1/30	33,492	31,760
Pacific Gas & Electric Co.	2.500%	2/1/31	28,086	23,159
Pacific Gas & Electric Co.	3.250%	6/1/31	5,387	4,633
Pacific Gas & Electric Co.	4.400%	3/1/32	4,478	4,097
Pacific Gas & Electric Co.	5.900%	6/15/32	9,280	9,303
Pacific Gas & Electric Co.	6.150%	1/15/33	6,980	7,091
Pacific Gas & Electric Co.	6.400%	6/15/33	4,745	4,908
Pacific Gas & Electric Co.	6.950%	3/15/34	4,905	5,282
Pacific Gas & Electric Co.	5.800%	5/15/34	10,502	10,445
PacifiCorp	3.500%	6/15/29	3,216	2,988
PacifiCorp	2.700%	9/15/30	3,051	2,647
PacifiCorp	7.700%	11/15/31	2,185	2,492
PacifiCorp	5.450%	2/15/34	10,000	9,874
PECO Energy Co.	4.900%	6/15/33	5,494	5,380
² PG&E Wildfire Recovery Funding LLC	3.594%	6/1/30	1,074	1,026

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Piedmont Natural Gas Co. Inc.	2.500%	3/15/31	4,000	3,358
Piedmont Natural Gas Co. Inc.	5.400%	6/15/33	2,810	2,804
Potomac Electric Power Co.	5.200%	3/15/34	1,535	1,534
PPL Electric Utilities Corp.	5.000%	5/15/33	5,128	5,052
PPL Electric Utilities Corp.	4.850%	2/15/34	4,230	4,114
Progress Energy Inc.	7.000%	10/30/31	5,035	5,457
² Public Service Co. of Colorado	1.900%	1/15/31	3,455	2,807
² Public Service Co. of Colorado	4.100%	6/1/32	4,659	4,285
Public Service Co. of Colorado	5.350%	5/15/34	3,000	2,973
² Public Service Co. of New Hampshire	2.200%	6/15/31	655	543
Public Service Co. of New Hampshire	5.350%	10/1/33	7,250	7,290
Public Service Co. of Oklahoma	5.250%	1/15/33	4,000	3,913
² Public Service Electric & Gas Co.	2.450%	1/15/30	3,154	2,753
² Public Service Electric & Gas Co.	1.900%	8/15/31	75	61
² Public Service Electric & Gas Co.	3.100%	3/15/32	9,778	8,509
² Public Service Electric & Gas Co.	4.900%	12/15/32	3,715	3,655
² Public Service Electric & Gas Co.	4.650%	3/15/33	5,715	5,506
Public Service Electric & Gas Co.	5.200%	8/1/33	2,725	2,727
² Public Service Electric & Gas Co.	5.200%	3/1/34	3,560	3,563
Public Service Enterprise Group Inc.	1.600%	8/15/30	11,545	9,349
Public Service Enterprise Group Inc.	5.450%	4/1/34	4,650	4,612
Puget Energy Inc.	4.100%	6/15/30	6,581	6,043
Puget Sound Energy Inc.	5.330%	6/15/34	1,420	1,415
² San Diego Gas & Electric Co.	1.700%	10/1/30	5,132	4,214
² San Diego Gas & Electric Co.	3.000%	3/15/32	4,200	3,620
Sempra	5.500%	8/1/33	5,781	5,778
Sempra	6.875%	10/1/54	7,400	7,361
Southern California Edison Co.	2.850%	8/1/29	5,065	4,545
Southern California Edison Co.	2.250%	6/1/30	4,755	4,031
² Southern California Edison Co.	2.500%	6/1/31	2,251	1,888
Southern California Edison Co.	5.450%	6/1/31	3,500	3,526
Southern California Edison Co.	2.750%	2/1/32	3,720	3,138
Southern California Edison Co.	5.950%	11/1/32	6,970	7,204
Southern California Edison Co.	6.000%	1/15/34	4,465	4,620
Southern California Edison Co.	5.200%	6/1/34	7,500	7,321
² Southern California Gas Co.	2.550%	2/1/30	7,085	6,168
Southern California Gas Co.	5.200%	6/1/33	5,785	5,715
² Southern Co.	3.700%	4/30/30	5,085	4,692
Southern Co.	5.700%	10/15/32	4,793	4,895
Southern Co.	5.200%	6/15/33	9,410	9,251
Southern Co.	5.700%	3/15/34	7,310	7,437
² Southern Co. Gas Capital Corp.	1.750%	1/15/31	2,817	2,279
Southern Co. Gas Capital Corp.	5.150%	9/15/32	4,435	4,406
Southern Co. Gas Capital Corp.	5.750%	9/15/33	3,719	3,807
Southwest Gas Corp.	2.200%	6/15/30	4,150	3,516
Southwest Gas Corp.	4.050%	3/15/32	5,018	4,542
Southwestern Electric Power Co.	5.300%	4/1/33	5,696	5,519
Spire Missouri Inc.	4.800%	2/15/33	2,793	2,713
Tampa Electric Co.	2.400%	3/15/31	3,454	2,907
Tucson Electric Power Co.	1.500%	8/1/30	3,093	2,509
Tucson Electric Power Co.	3.250%	5/15/32	2,725	2,381
Union Electric Co.	2.950%	3/15/30	3,760	3,359
Union Electric Co.	2.150%	3/15/32	5,941	4,776
Union Electric Co.	5.200%	4/1/34	4,085	4,053
² Virginia Electric & Power Co.	2.875%	7/15/29	7,038	6,353
Virginia Electric & Power Co.	2.300%	11/15/31	3,390	2,790
Virginia Electric & Power Co.	2.400%	3/30/32	4,955	4,072
Virginia Electric & Power Co.	5.000%	4/1/33	6,770	6,593
Virginia Electric & Power Co.	5.300%	8/15/33	4,862	4,833
WEC Energy Group Inc.	1.800%	10/15/30	6,000	4,887
Wisconsin Electric Power Co.	4.750%	9/30/32	4,214	4,112
Wisconsin Electric Power Co.	5.625%	5/15/33	2,840	2,958
Wisconsin Power & Light Co.	3.950%	9/1/32	6,000	5,475
Wisconsin Power & Light Co.	4.950%	4/1/33	2,510	2,428
Wisconsin Power & Light Co.	5.375%	3/30/34	2,190	2,175

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Xcel Energy Inc.	2.600%	12/1/29	4,023	3,511
Xcel Energy Inc.	3.400%	6/1/30	4,345	3,902
Xcel Energy Inc.	2.350%	11/15/31	3,623	2,926
Xcel Energy Inc.	4.600%	6/1/32	5,855	5,477
Xcel Energy Inc.	5.450%	8/15/33	7,055	6,933
Xcel Energy Inc.	5.500%	3/15/34	6,100	6,010
				1,360,037
Total Corporate Bonds (Cost \$16,396,805)				15,404,006
Sovereign Bonds (4.7%)				
² Asian Development Bank	1.750%	9/19/29	23,817	20,843
² Asian Development Bank	1.875%	1/24/30	22,843	19,955
² Asian Development Bank	0.750%	10/8/30	5,050	4,037
² Asian Development Bank	1.500%	3/4/31	8,814	7,324
Asian Development Bank	3.125%	4/27/32	18,525	16,909
² Asian Development Bank	3.875%	9/28/32	10,965	10,494
² Asian Development Bank	4.000%	1/12/33	21,560	20,797
² Asian Development Bank	3.875%	6/14/33	17,750	16,933
² Asian Development Bank	4.125%	1/12/34	21,210	20,615
Asian Infrastructure Investment Bank	4.250%	3/13/34	6,965	6,800
Equinor ASA	3.250%	11/10/24	6	6
Equinor ASA	3.125%	4/6/30	12,860	11,729
Equinor ASA	2.375%	5/22/30	7,561	6,598
² European Bank for Reconstruction & Development	4.250%	3/13/34	8,450	8,272
European Investment Bank	1.625%	10/9/29	19,802	17,216
European Investment Bank	0.875%	5/17/30	21,048	17,197
European Investment Bank	3.625%	7/15/30	40,255	38,519
European Investment Bank	0.750%	9/23/30	10,815	8,684
European Investment Bank	1.250%	2/14/31	36,275	29,758
European Investment Bank	1.625%	5/13/31	12,966	10,850
European Investment Bank	3.750%	2/14/33	42,042	39,941
European Investment Bank	4.125%	2/13/34	36,780	35,696
⁵ Export Development Canada	4.750%	6/5/34	7,125	7,271
Export-Import Bank of Korea	1.250%	9/21/30	6,415	5,164
Export-Import Bank of Korea	1.375%	2/9/31	2,650	2,121
Export-Import Bank of Korea	2.125%	1/18/32	7,760	6,382
Export-Import Bank of Korea	4.500%	9/15/32	4,190	4,050
Export-Import Bank of Korea	5.125%	1/11/33	8,295	8,355
Export-Import Bank of Korea	5.125%	9/18/33	5,700	5,743
² Hong Kong Government International Bond	1.750%	11/24/31	8,160	6,773
² Hydro-Quebec	8.500%	12/1/29	2,675	3,107
² Hydro-Quebec	9.375%	4/15/30	2,995	3,631
Inter-American Development Bank	2.250%	6/18/29	31,310	28,275
Inter-American Development Bank	3.500%	9/14/29	23,255	22,231
² Inter-American Development Bank	1.125%	1/13/31	35,312	28,681
² Inter-American Development Bank	3.500%	4/12/33	20,659	19,145
² Inter-American Development Bank	4.500%	9/13/33	25,675	25,641
International Bank for Reconstruction & Development	3.625%	9/21/29	20,800	19,999
² International Bank for Reconstruction & Development	1.750%	10/23/29	35,545	31,048
International Bank for Reconstruction & Development	3.875%	2/14/30	35,820	34,791
International Bank for Reconstruction & Development	0.875%	5/14/30	42,213	34,482
International Bank for Reconstruction & Development	4.000%	7/25/30	32,005	31,233
International Bank for Reconstruction & Development	0.750%	8/26/30	22,625	18,158
International Bank for Reconstruction & Development	4.000%	1/10/31	21,835	21,263
International Bank for Reconstruction & Development	1.250%	2/10/31	33,977	27,783
International Bank for Reconstruction & Development	4.500%	4/10/31	24,980	25,036
International Bank for Reconstruction & Development	1.625%	11/3/31	46,620	38,418
International Bank for Reconstruction & Development	2.500%	3/29/32	29,965	26,184
International Bank for Reconstruction & Development	4.750%	11/14/33	17,180	17,519
International Finance Corp.	0.750%	8/27/30	8,295	6,659
⁶ Japan Bank for International Cooperation	2.000%	10/17/29	7,533	6,594
⁶ Japan Bank for International Cooperation	1.250%	1/21/31	12,546	10,161
⁶ Japan Bank for International Cooperation	4.375%	1/24/31	11,030	10,874
⁶ Japan Bank for International Cooperation	1.875%	4/15/31	17,359	14,576

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
⁶ Japan Bank for International Cooperation	4.625%	4/17/34	4,235	4,232
⁶ Japan International Cooperation Agency	1.000%	7/22/30	4,550	3,666
⁶ Japan International Cooperation Agency	1.750%	4/28/31	4,288	3,546
⁷ KFW	1.750%	9/14/29	17,271	15,134
⁷ KFW	0.750%	9/30/30	17,749	14,231
⁷ KFW	4.750%	10/29/30	16,939	17,218
⁷ KFW	4.125%	7/15/33	33,710	32,776
⁷ KFW	4.375%	2/28/34	13,075	12,966
Korea Development Bank	1.625%	1/19/31	3,690	3,002
Korea Development Bank	2.000%	10/25/31	2,821	2,307
Korea Development Bank	4.250%	9/8/32	3,735	3,546
Korea Development Bank	4.375%	2/15/33	8,475	8,087
Korea Development Bank	5.625%	10/23/33	1,810	1,888
⁷ Landwirtschaftliche Rentenbank	0.875%	9/3/30	12,700	10,244
^{2,7} Landwirtschaftliche Rentenbank	5.000%	10/24/33	8,430	8,727
² Oriental Republic of Uruguay	4.375%	1/23/31	18,640	18,128
Province of Alberta	1.300%	7/22/30	23,144	19,098
Province of Alberta	4.500%	1/24/34	10,395	10,182
Province of British Columbia	1.300%	1/29/31	12,895	10,502
Province of British Columbia	4.200%	7/6/33	12,674	12,150
Province of British Columbia	4.750%	6/12/34	26,372	26,251
Province of Manitoba	4.300%	7/27/33	9,625	9,296
Province of Manitoba	4.900%	5/31/34	6,697	6,741
Province of Ontario	2.000%	10/2/29	12,050	10,594
Province of Ontario	1.125%	10/7/30	12,078	9,780
Province of Ontario	1.600%	2/25/31	10,143	8,389
Province of Ontario	1.800%	10/14/31	8,310	6,855
² Province of Ontario	2.125%	1/21/32	12,417	10,436
Province of Ontario	5.050%	4/24/34	14,455	14,768
² Province of Quebec	7.500%	9/15/29	6,475	7,316
Province of Quebec	1.350%	5/28/30	20,250	16,842
Province of Quebec	1.900%	4/21/31	5,860	4,925
Province of Quebec	4.500%	9/8/33	12,495	12,251
² Republic of Chile	2.450%	1/31/31	12,137	10,348
² Republic of Chile	2.550%	1/27/32	12,472	10,471
² Republic of Chile	2.550%	7/27/33	18,718	15,164
² Republic of Chile	3.500%	1/31/34	12,385	10,745
Republic of Indonesia	3.400%	9/18/29	7,060	6,505
Republic of Indonesia	2.850%	2/14/30	13,210	11,696
Republic of Indonesia	3.850%	10/15/30	9,690	9,006
Republic of Indonesia	1.850%	3/12/31	10,730	8,744
² Republic of Indonesia	2.150%	7/28/31	9,965	8,181
² Republic of Indonesia	3.550%	3/31/32	10,665	9,565
² Republic of Indonesia	4.650%	9/20/32	10,059	9,679
² Republic of Indonesia	4.850%	1/11/33	11,075	10,812
² Republic of Indonesia	4.700%	2/10/34	5,498	5,305
Republic of Italy	2.875%	10/17/29	18,955	16,863
Republic of Korea	2.500%	6/19/29	8,355	7,586
Republic of Korea	1.000%	9/16/30	5,270	4,256
Republic of Korea	1.750%	10/15/31	4,875	4,017
² Republic of Panama	3.160%	1/23/30	11,520	9,710
² Republic of Panama	7.500%	3/1/31	7,215	7,532
² Republic of Panama	2.252%	9/29/32	23,107	16,602
² Republic of Panama	3.298%	1/19/33	7,546	5,859
Republic of Peru	2.844%	6/20/30	1,225	1,074
² Republic of Peru	2.783%	1/23/31	33,255	28,524
² Republic of Peru	1.862%	12/1/32	8,758	6,633
Republic of Peru	8.750%	11/21/33	17,887	21,739
² Republic of Peru	3.000%	1/15/34	18,415	14,967
² Republic of Poland	5.750%	11/16/32	12,620	13,061
² Republic of Poland	4.875%	10/4/33	19,705	19,172
Republic of the Philippines	9.500%	2/2/30	16,150	19,427
Republic of the Philippines	2.457%	5/5/30	8,455	7,294
Republic of the Philippines	7.750%	1/14/31	13,774	15,697
Republic of the Philippines	1.648%	6/10/31	9,719	7,719

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Republic of the Philippines	1.950%	1/6/32	6,210	4,966
Republic of the Philippines	6.375%	1/15/32	10,452	11,175
Republic of the Philippines	3.556%	9/29/32	5,505	4,901
Republic of the Philippines	5.609%	4/13/33	6,330	6,484
Republic of the Philippines	5.000%	7/17/33	10,075	9,903
Republic of the Philippines	5.250%	5/14/34	8,295	8,298
State of Israel	2.500%	1/15/30	8,730	7,336
State of Israel	2.750%	7/3/30	16,550	13,945
State of Israel	4.500%	1/17/33	16,238	14,576
State of Israel	5.500%	3/12/34	24,755	23,528
² Svensk Exportkredit AB	4.875%	10/4/30	10,365	10,500
² United Mexican States	3.250%	4/16/30	19,534	17,158
² United Mexican States	2.659%	5/24/31	27,784	22,831
² United Mexican States	8.300%	8/15/31	4,800	5,660
² United Mexican States	4.750%	4/27/32	23,391	21,595
² United Mexican States	7.500%	4/8/33	4,700	5,236
² United Mexican States	4.875%	5/19/33	19,575	18,035
² United Mexican States	3.500%	2/12/34	22,405	18,199
Total Sovereign Bonds (Cost \$2,007,402)				1,854,874
Taxable Municipal Bonds (0.4%)				
Alabama Economic Settlement Authority BP Settlement Revenue	3.163%	9/15/25	640	630
California GO	2.500%	10/1/29	2,850	2,555
California GO	1.750%	11/1/30	5,000	4,177
California GO	5.750%	10/1/31	1,200	1,264
California GO	6.000%	3/1/33	3,100	3,327
California GO	4.500%	4/1/33	2,000	1,939
California GO	7.500%	4/1/34	3,385	3,907
Commonwealth of Massachusetts SO Revenue	3.769%	7/15/29	3,300	3,174
Connecticut GO	5.850%	3/15/32	9,085	9,599
Energy Northwest Washington Electric Revenue (Columbia Generating Station)	2.814%	7/1/24	50	50
Florida State Board of Administration Finance Corp. Revenue	2.154%	7/1/30	12,000	10,168
Florida State Board of Administration Finance Corp. Revenue	5.526%	7/1/34	8,300	8,351
Illinois GO	5.100%	6/1/33	59,459	58,342
Illinois Toll Highway Authority Revenue	6.184%	1/1/34	3,200	3,349
Jobs Ohio Beverage System Statewide Liquor Profits Revenue	4.433%	1/1/33	2,655	2,608
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	3.615%	2/1/29	3,949	3,853
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	5.081%	6/1/31	3,007	2,985
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	4.145%	2/1/33	5,800	5,554
Massachusetts GO	4.500%	8/1/31	5,150	4,967
Massachusetts School Building Authority Dedicated Sales Tax Revenue	1.753%	8/15/30	2,600	2,236
Massachusetts SO Revenue	4.110%	7/15/31	3,297	3,238
National Finance Authority NH Revenue	3.300%	4/1/32	2,650	2,121
New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.754%	12/15/28	2,425	2,437
New York City NY GO	5.206%	10/1/31	3,070	3,067
Port Authority of New York & New Jersey Revenue	6.040%	12/1/29	2,860	3,016
Texas Transportation Commission State Highway Revenue	5.178%	4/1/30	7,280	7,287
University of California Regents Medical Center Pooled Revenue	4.132%	5/15/32	3,000	2,852
University of California Revenue	3.349%	7/1/29	100	94
University of California Revenue	1.614%	5/15/30	7,225	6,069
Utah GO	3.539%	7/1/25	349	346
Total Taxable Municipal Bonds (Cost \$171,215)				163,562

	Coupon	Shares	Market Value* (\$000)
Temporary Cash Investments (0.2%)			
Money Market Fund (0.2%)			
⁸ Vanguard Market Liquidity Fund (Cost \$70,775)	5.380%	707,865	70,780
Total Investments (99.1%) (Cost \$41,290,950)			38,768,971
Other Assets and Liabilities—Net (0.9%)			367,294
Net Assets (100%)			39,136,265

Cost is in \$000.

* See Note A in Notes to Financial Statements.

1 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of June 30, 2024.

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

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

4 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At June 30, 2024, the aggregate value was \$264,889,000, representing 0.7% of net assets.

5 Guaranteed by the Government of Canada.

6 Guaranteed by the Government of Japan.

7 Guaranteed by the Federal Republic of Germany.

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

DAC—Designated Activity Company.

GO—General Obligation Bond.

REIT—Real Estate Investment Trust.

SO—Special Obligation.

Statement of Assets and Liabilities

As of June 30, 2024

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$41,220,175)	38,698,191
Affiliated Issuers (Cost \$70,775)	70,780
Total Investments in Securities	38,768,971
Investment in Vanguard	1,138
Cash	7,309
Receivables for Investment Securities Sold	753,827
Receivables for Accrued Income	383,367
Receivables for Capital Shares Issued	31,587
Other Assets	86
Total Assets	39,946,285
Liabilities	
Payables for Investment Securities Purchased	781,368
Payables for Capital Shares Redeemed	19,409
Payables for Distributions	8,376
Payables to Vanguard	867
Total Liabilities	810,020
Net Assets	39,136,265

At June 30, 2024, net assets consisted of:

Paid-in Capital	44,450,141
Total Distributable Earnings (Loss)	(5,313,876)
Net Assets	39,136,265

Investor Shares—Net Assets

Applicable to 4,503,141 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	45,592
Net Asset Value Per Share—Investor Shares	\$10.12

ETF Shares—Net Assets

Applicable to 240,054,060 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	17,969,894
Net Asset Value Per Share—ETF Shares	\$74.86

Admiral Shares—Net Assets

Applicable to 1,684,071,321 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	17,050,706
Net Asset Value Per Share—Admiral Shares	\$10.12

Institutional Shares—Net Assets

Applicable to 289,555,226 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	2,931,559
Net Asset Value Per Share—Institutional Shares	\$10.12

Institutional Plus Shares—Net Assets

Applicable to 112,452,524 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	1,138,514
Net Asset Value Per Share—Institutional Plus Shares	\$10.12

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

Statement of Operations

Six Months Ended
June 30, 2024

	(\$000)
Investment Income	
Income	
Interest ¹	712,908
Total Income	712,908
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	385
Management and Administrative—Investor Shares	32
Management and Administrative—ETF Shares	2,581
Management and Administrative—Admiral Shares	5,145
Management and Administrative—Institutional Shares	609
Management and Administrative—Institutional Plus Shares	152
Marketing and Distribution—Investor Shares	1
Marketing and Distribution—ETF Shares	354
Marketing and Distribution—Admiral Shares	447
Marketing and Distribution—Institutional Shares	54
Marketing and Distribution—Institutional Plus Shares	16
Custodian Fees	40
Shareholders' Reports—Investor Shares	—
Shareholders' Reports—ETF Shares	305
Shareholders' Reports—Admiral Shares	100
Shareholders' Reports—Institutional Shares	29
Shareholders' Reports—Institutional Plus Shares	19
Trustees' Fees and Expenses	11
Other Expenses	8
Total Expenses	10,288
Net Investment Income	702,620
Realized Net Gain (Loss)	
Investment Securities Sold ^{1,2}	(442,192)
Futures Contracts	59
Swap Contracts	(155)
Realized Net Gain (Loss)	(442,288)
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	(428,432)
Net Increase (Decrease) in Net Assets Resulting from Operations	(168,100)

1 Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$2,852,000, \$2,000, and \$5,000, respectively. Purchases and sales are for temporary cash investment purposes.

2 Includes \$334,000 of net gain (loss) resulting from in-kind redemptions.

Statement of Changes in Net Assets

	Six Months Ended June 30, 2024	Year Ended December 31, 2023
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	702,620	1,131,986
Realized Net Gain (Loss)	(442,288)	(1,384,919)
Change in Unrealized Appreciation (Depreciation)	(428,432)	2,357,950
Net Increase (Decrease) in Net Assets Resulting from Operations	(168,100)	2,105,017
Distributions		
Investor Shares	(828)	(1,751)
ETF Shares	(263,498)	(475,961)
Admiral Shares	(309,638)	(511,890)
Institutional Shares	(53,803)	(91,632)
Institutional Plus Shares	(18,531)	(49,711)
Total Distributions	(646,298)	(1,130,945)
Capital Share Transactions		
Investor Shares	(6,347)	(11,845)
ETF Shares	1,548,977	3,422,614
Admiral Shares	382,381	817,668
Institutional Shares	68,713	143,565
Institutional Plus Shares	209,180	(717,429)
Net Increase (Decrease) from Capital Share Transactions	2,202,904	3,654,573
Total Increase (Decrease)	1,388,506	4,628,645
Net Assets		
Beginning of Period	37,747,759	33,119,114
End of Period	39,136,265	37,747,759

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

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,		Year Ended December 31,			
	2024	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$10.36	\$10.08	\$11.89	\$12.59	\$11.81	\$11.02
Investment Operations						
Net Investment Income ¹	.182	.311	.228	.221	.271	.316
Net Realized and Unrealized Gain (Loss) on Investments	(.240)	.281	(1.806)	(.529)	.868	.787
Total from Investment Operations	(.058)	.592	(1.578)	(.308)	1.139	1.103
Distributions						
Dividends from Net Investment Income	(.182)	(.312)	(.229)	(.219)	(.271)	(.313)
Distributions from Realized Capital Gains	—	—	(.003)	(.173)	(.088)	—
Total Distributions	(.182)	(.312)	(.232)	(.392)	(.359)	(.313)
Net Asset Value, End of Period	\$10.12	\$10.36	\$10.08	\$11.89	\$12.59	\$11.81
Total Return²	-0.55%	5.99%	-13.34%	-2.44%	9.71%	10.09%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$46	\$53	\$63	\$103	\$170	\$163
Ratio of Total Expenses to Average Net Assets	0.15%	0.15% ³	0.15% ³	0.15%	0.15%	0.15%
Ratio of Net Investment Income to Average Net Assets	3.60%	3.07%	2.13%	1.81%	2.18%	2.78%
Portfolio Turnover Rate ⁴	30%	63%	46%	46%	55%	50%

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

1 Calculated based on average shares outstanding.

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

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.15%.

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.

Financial Highlights

ETF Shares

For a Share Outstanding Throughout Each Period	Six Months Ended					
	June 30, 2024	2023	2022	Year Ended December 31, 2021 2020 2019		
Net Asset Value, Beginning of Period	\$76.37	\$74.25	\$87.63	\$92.73	\$87.08	\$81.27
Investment Operations						
Net Investment Income ¹	1.381	2.394	1.783	1.715	2.080	2.392
Net Realized and Unrealized Gain (Loss) on Investments	(1.754)	2.087	(13.370)	(3.817)	6.313	5.816
Total from Investment Operations	(.373)	4.481	(11.587)	(2.102)	8.393	8.208
Distributions						
Dividends from Net Investment Income	(1.137)	(2.361)	(1.772)	(1.719)	(2.094)	(2.398)
Distributions from Realized Capital Gains	—	—	(.021)	(1.279)	(.649)	—
Total Distributions	(1.137)	(2.361)	(1.793)	(2.998)	(2.743)	(2.398)
Net Asset Value, End of Period	\$74.86	\$76.37	\$74.25	\$87.63	\$92.73	\$87.08
Total Return	-0.48%	6.16%	-13.30%	-2.27%	9.71%	10.19%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$17,970	\$16,751	\$12,916	\$14,359	\$15,482	\$13,546
Ratio of Total Expenses to Average Net Assets	0.04%	0.04% ²	0.04% ²	0.04%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	3.71%	3.21%	2.27%	1.91%	2.27%	2.80%
Portfolio Turnover Rate ³	30%	63%	46%	46%	55%	50%

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

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.04%.

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.

Financial Highlights

Admiral Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,		Year Ended December 31,			
	2024	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$10.36	\$10.08	\$11.89	\$12.59	\$11.81	\$11.02
Investment Operations						
Net Investment Income ¹	.186	.321	.238	.229	.280	.322
Net Realized and Unrealized Gain (Loss) on Investments	(.240)	.279	(1.807)	(.527)	.869	.790
Total from Investment Operations	(.054)	.600	(1.569)	(.298)	1.149	1.112
Distributions						
Dividends from Net Investment Income	(.186)	(.320)	(.238)	(.229)	(.281)	(.322)
Distributions from Realized Capital Gains	—	—	(.003)	(.173)	(.088)	—
Total Distributions	(.186)	(.320)	(.241)	(.402)	(.369)	(.322)
Net Asset Value, End of Period	\$10.12	\$10.36	\$10.08	\$11.89	\$12.59	\$11.81
Total Return²	-0.51%	6.07%	-13.27%	-2.36%	9.80%	10.18%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$17,051	\$17,061	\$15,779	\$18,773	\$20,241	\$16,776
Ratio of Total Expenses to Average Net Assets	0.07%	0.07% ³	0.07% ³	0.07%	0.07%	0.07%
Ratio of Net Investment Income to Average Net Assets	3.69%	3.17%	2.24%	1.88%	2.25%	2.78%
Portfolio Turnover Rate ⁴	30%	63%	46%	46%	55%	50%

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

1 Calculated based on average shares outstanding.

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

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.07%.

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.

Financial Highlights

Institutional Shares

For a Share Outstanding Throughout Each Period	Six Months Ended					
	June 30, 2024	2023	2022	Year Ended December 31, 2021 2020 2019		
Net Asset Value, Beginning of Period	\$10.36	\$10.08	\$11.89	\$12.59	\$11.81	\$11.02
Investment Operations						
Net Investment Income ¹	.187	.322	.240	.232	.283	.325
Net Realized and Unrealized Gain (Loss) on Investments	(.240)	.280	(1.807)	(.527)	.868	.790
Total from Investment Operations	(.053)	.602	(1.567)	(.295)	1.151	1.115
Distributions						
Dividends from Net Investment Income	(.187)	(.322)	(.240)	(.232)	(.283)	(.325)
Distributions from Realized Capital Gains	—	—	(.003)	(.173)	(.088)	—
Total Distributions	(.187)	(.322)	(.243)	(.405)	(.371)	(.325)
Net Asset Value, End of Period	\$10.12	\$10.36	\$10.08	\$11.89	\$12.59	\$11.81
Total Return	-0.50%	6.09%	-13.25%	-2.34%	9.82%	10.20%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$2,932	\$2,931	\$2,706	\$3,271	\$3,527	\$3,158
Ratio of Total Expenses to Average Net Assets	0.05%	0.05% ²	0.05% ²	0.05%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	3.71%	3.18%	2.26%	1.90%	2.28%	2.81%
Portfolio Turnover Rate ³	30%	63%	46%	46%	55%	50%

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

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.05%.

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.

Financial Highlights

Institutional Plus Shares

For a Share Outstanding Throughout Each Period	Six Months Ended					
	June 30, 2024	2023	2022	Year Ended December 31, 2021 2020 2019		
Net Asset Value, Beginning of Period	\$10.36	\$10.08	\$11.89	\$12.59	\$11.81	\$11.02
Investment Operations						
Net Investment Income ¹	.187	.322	.242	.233	.285	.326
Net Realized and Unrealized Gain (Loss) on Investments	(.240)	.281	(1.808)	(.527)	.868	.790
Total from Investment Operations	(.053)	.603	(1.566)	(.294)	1.153	1.116
Distributions						
Dividends from Net Investment Income	(.187)	(.323)	(.241)	(.233)	(.285)	(.326)
Distributions from Realized Capital Gains	—	—	(.003)	(.173)	(.088)	—
Total Distributions	(.187)	(.323)	(.244)	(.406)	(.373)	(.326)
Net Asset Value, End of Period	\$10.12	\$10.36	\$10.08	\$11.89	\$12.59	\$11.81
Total Return	-0.50%	6.10%	-13.24%	-2.33%	9.83%	10.21%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$1,139	\$951	\$1,655	\$1,786	\$1,777	\$1,632
Ratio of Total Expenses to Average Net Assets	0.04%	0.04% ²	0.04% ²	0.04%	0.04%	0.04%
Ratio of Net Investment Income to Average Net Assets	3.72%	3.18%	2.28%	1.91%	2.29%	2.83%
Portfolio Turnover Rate ³	30%	63%	46%	46%	55%	50%

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

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.04%.

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.

Notes to Financial Statements

Vanguard Intermediate-Term Bond Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers five classes of shares: Investor Shares, ETF Shares, Admiral Shares, Institutional Shares, and Institutional Plus 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 NYSE Arca; they can be purchased and sold through a broker.

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 other 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. 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 valuation designee to represent fair value and subject to oversight by the board of trustees.

2. **Futures Contracts:** The fund uses futures contracts to invest in fixed income asset classes with greater efficiency and lower cost than is possible through direct investment, to add value when these instruments are attractively priced, or to adjust sensitivity to changes in interest rates. The primary risks associated with the use of futures contracts are imperfect correlation between changes in market values of bonds held by the fund and the prices of futures contracts, and the possibility of an illiquid market. Counterparty risk involving futures is mitigated because a regulated clearinghouse is the counterparty instead of the clearing broker. To further mitigate counterparty risk, the fund trades futures contracts on an exchange, monitors the financial strength of its clearing brokers and clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse imposes initial margin requirements to secure the fund's performance and requires daily settlement of variation margin representing changes in the market value of each contract. Any securities pledged as initial margin for open contracts are noted in the Schedule of Investments.

Futures contracts are valued at their quoted daily settlement prices. The notional amounts of the contracts are not recorded in the Statement of Assets and Liabilities. Fluctuations in the value of the contracts are recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the contracts are closed, when they are recorded as realized gains (losses) on futures contracts.

During the six months ended June 30, 2024, the fund's average investments in long and short futures contracts represented less than 1% and 0% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period. The fund had no open futures contracts at June 30, 2024.

3. **Swap Contracts:** The fund invests in credit default swaps to adjust the overall credit risk of the fund or to actively overweight or underweight credit risk to a specific issuer or group of issuers. The fund may sell credit protection through credit default swaps to simulate investments in long positions that are either unavailable or considered to be less attractively priced in the bond market. The fund may purchase credit protection through credit default swaps to reduce credit exposure to a given issuer or issuers. Under the terms of the swaps, an up-front payment may be exchanged between the seller and buyer. In addition, the seller of the credit protection receives a periodic payment of premium from the buyer that is a fixed percentage applied to a notional amount. If, for example, the reference entity is subject to a credit event (such as bankruptcy, failure to pay, or obligation acceleration) during the term of the swap, the seller agrees to either physically settle or cash settle the swap contract. If the swap is physically settled, the seller agrees to pay the buyer an amount equal to the notional amount and take delivery of a debt instrument of the reference issuer with a par amount equal to such notional amount. If the swap is cash settled, the seller agrees to pay the buyer the difference between the notional amount and the final price for the relevant debt instrument, as determined either in a market auction or pursuant to a pre-agreed-upon valuation procedure.

The fund enters into centrally cleared credit default swaps to achieve the same objectives specified with respect to the equivalent over-the-counter swaps but with less counterparty risk because a regulated clearinghouse is the counterparty instead of the clearing broker or executing broker. The clearinghouse imposes initial margin requirements to secure the fund's performance, and requires daily settlement of variation margin representing changes in the market value of each contract. To further mitigate counterparty risk, the fund trades with a diverse group of prequalified executing brokers; monitors the financial strength of its clearing brokers, executing brokers, and clearinghouse; and has entered into agreements with its clearing brokers and executing brokers.

The primary risk associated with selling credit protection is that, upon the occurrence of a defined credit event, the market value of the debt instrument received by the fund (or, in a cash settled swap, the debt instruments used to determine the settlement payment by the fund) will be significantly less than the amount paid by the fund and, in a physically settled swap, the fund may receive an illiquid debt instrument. A risk associated with all types of swaps is the possibility that a counterparty may default on its obligation to pay net amounts due to the fund. The fund's maximum amount subject to counterparty risk is the unrealized appreciation on the swap contract. The fund mitigates its counterparty risk by entering into swaps only with a diverse group of prequalified counterparties, monitoring their financial strength, entering into master netting arrangements with its counterparties, and requiring its counterparties 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. In the event of a counterparty's default (including bankruptcy), the fund may terminate any swap contracts 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. The swap contracts contain provisions whereby a counterparty may terminate open contracts if the fund's net assets decline below a certain level, triggering a payment by the fund if the fund is in a net liability position at the time of the termination. The payment amount would be reduced by any collateral the fund has pledged. Any securities pledged as collateral for open contracts are noted in the Schedule of Investments. The value of collateral received or pledged is compared daily to the value of the swap contracts exposure with each counterparty, and any difference, if in excess of a specified minimum transfer amount, is adjusted and settled within two business days.

The notional amounts of swap contracts are not recorded in the Statement of Assets and Liabilities. Swaps are valued daily based on market quotations received from independent pricing services or recognized dealers and the change in value is recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the seller of credit protection is required to take delivery (or, in a cash settled swap, pay the settlement amount determined) upon occurrence of a credit event, periodic payments are made, or the swap terminates, at which time realized gain (loss) is recorded. The net premium to be received or paid by the fund under swap contracts is accrued daily and recorded as realized gain (loss) over the life of the contract.

During the six months ended June 30, 2024, the fund's average amounts of investments in credit protection sold and credit protection purchased represented less than 1% of net assets, based on the average of notional amounts at each quarter-end during the period. The fund had no open credit default swap contracts at June 30, 2024.

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

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

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

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

For the six months ended June 30, 2024, the fund did not utilize the credit facilities or the Interfund Lending Program.

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

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

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

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At June 30, 2024, the fund had contributed to Vanguard capital in the amount of \$1,138,000, representing less than 0.01% of the fund's net assets and 0.46% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

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

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

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

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

The following table summarizes the market value of the fund's investments as of June 30, 2024, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
U.S. Government and Agency Obligations	—	21,275,749	—	21,275,749
Corporate Bonds	—	15,404,006	—	15,404,006
Sovereign Bonds	—	1,854,874	—	1,854,874
Taxable Municipal Bonds	—	163,562	—	163,562
Temporary Cash Investments	70,780	—	—	70,780
Total	70,780	38,698,191	—	38,768,971

D. Realized net gain (loss) on derivatives for the six months ended June 30, 2024, were:

	Interest Rate Contracts (\$000)	Credit Contracts (\$000)	Total (\$000)
Realized Net Gain (Loss) on Derivatives			
Futures Contracts	59	—	59
Swap Contracts	—	(155)	(155)
Realized Net Gain (Loss) on Derivatives	59	(155)	(96)

E. As of June 30, 2024, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	41,344,523
Gross Unrealized Appreciation	160,101
Gross Unrealized Depreciation	(2,735,653)
Net Unrealized Appreciation (Depreciation)	(2,575,552)

The fund's tax-basis capital gains and losses are determined only at the end of each fiscal year. For tax purposes, at December 31, 2023, the fund had available capital losses totaling \$2,341,526,000 that may be carried forward indefinitely to offset future net capital gains. The fund will use these capital losses to offset net taxable capital gains, if any, realized during the year ending December 31, 2024; should the fund realize net capital losses for the year, the losses will be added to the loss carryforward balance above.

F. During the six months ended June 30, 2024, the fund purchased \$2,966,166,000 of investment securities and sold \$2,508,895,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$9,040,119,000 and \$8,932,728,000, respectively. In addition, the fund purchased and sold investment securities of \$1,580,512,000 and \$51,799,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

The fund purchased securities from and sold securities to other Vanguard funds or accounts managed by Vanguard or its affiliates, in accordance with procedures adopted by the board of trustees in compliance with Rule 17a-7 of the Investment Company Act of 1940. For the six months ended June 30, 2024, such purchases were \$3,880,000 and sales were \$12,793,000, resulting in net realized loss of \$1,055,000; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

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

	Six Months Ended June 30, 2024		Year Ended December 31, 2023	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	3,499	344	9,068	899
Issued in Lieu of Cash Distributions	828	82	1,751	173
Redeemed	(10,674)	(1,044)	(22,664)	(2,225)
Net Increase (Decrease)—Investor Shares	(6,347)	(618)	(11,845)	(1,153)
ETF Shares				
Issued	1,601,628	21,400	3,897,934	51,900
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(52,651)	(700)	(475,320)	(6,500)
Net Increase (Decrease)—ETF Shares	1,548,977	20,700	3,422,614	45,400
Admiral Shares				
Issued	2,177,575	214,578	4,164,775	412,108
Issued in Lieu of Cash Distributions	262,717	25,964	435,135	42,979
Redeemed	(2,057,911)	(202,946)	(3,782,242)	(374,403)
Net Increase (Decrease)—Admiral Shares	382,381	37,596	817,668	80,684
Institutional Shares				
Issued	345,964	34,112	765,597	75,593
Issued in Lieu of Cash Distributions	50,356	4,976	86,496	8,540
Redeemed	(327,607)	(32,434)	(708,528)	(69,797)
Net Increase (Decrease)—Institutional Shares	68,713	6,654	143,565	14,336
Institutional Plus Shares				
Issued	266,158	26,345	272,212	26,698
Issued in Lieu of Cash Distributions	18,531	1,832	26,798	2,650
Redeemed	(75,509)	(7,472)	(1,016,439)	(101,827)
Net Increase (Decrease)—Institutional Plus Shares	209,180	20,705	(717,429)	(72,479)

H. Significant market disruptions, such as those caused by pandemics, natural or environmental disasters, war, acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

To the extent the fund's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the fund may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

Credit risk is the risk that a counterparty to a transaction or an issuer of a financial instrument will fail to pay interest and principal when due, or that perceptions of the issuer's ability to make such payments will cause the price of an investment to decline. Investment in debt securities will generally increase credit risk.

The use of derivatives may expose the fund to various risks. Derivatives can be highly volatile, and any initial investment is generally small relative to the notional amount so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on derivatives than on standard securities. Leveraged derivatives positions can, therefore, increase volatility. Additional information regarding the fund's use of derivative(s) and the specific risks associated is described under significant accounting policies.

I. Management has determined that no events or transactions occurred subsequent to June 30, 2024, that would require recognition or disclosure in these financial statements.

Financial Statements (unaudited)

Schedule of Investments

As of June 30, 2024

The fund files its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year as an exhibit to its reports on Form N-PORT. The fund's Form N-PORT reports are available on the SEC's website at www.sec.gov.

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
U.S. Government and Agency Obligations (48.2%)				
U.S. Government Securities (47.8%)				
United States Treasury Note/Bond	4.375%	5/15/34	24,992	25,000
United States Treasury Note/Bond	5.000%	5/15/37	1,360	1,443
United States Treasury Note/Bond	4.375%	2/15/38	2,450	2,444
United States Treasury Note/Bond	4.500%	5/15/38	9,285	9,369
United States Treasury Note/Bond	3.500%	2/15/39	11,341	10,196
United States Treasury Note/Bond	4.250%	5/15/39	17,520	17,118
United States Treasury Note/Bond	4.500%	8/15/39	19,300	19,354
United States Treasury Note/Bond	4.375%	11/15/39	22,976	22,718
United States Treasury Note/Bond	4.625%	2/15/40	24,000	24,367
United States Treasury Note/Bond	1.125%	5/15/40	70,796	43,517
United States Treasury Note/Bond	4.375%	5/15/40	22,435	22,120
United States Treasury Note/Bond	1.125%	8/15/40	93,051	56,645
United States Treasury Note/Bond	3.875%	8/15/40	23,175	21,480
United States Treasury Note/Bond	1.375%	11/15/40	103,440	65,232
United States Treasury Note/Bond	4.250%	11/15/40	20,095	19,458
United States Treasury Note/Bond	1.875%	2/15/41	132,746	90,806
United States Treasury Note/Bond	4.750%	2/15/41	23,860	24,490
United States Treasury Note/Bond	2.250%	5/15/41	99,110	71,684
United States Treasury Note/Bond	4.375%	5/15/41	17,510	17,165
United States Treasury Note/Bond	1.750%	8/15/41	139,722	92,260
United States Treasury Note/Bond	3.750%	8/15/41	21,370	19,293
United States Treasury Note/Bond	2.000%	11/15/41	118,650	81,461
United States Treasury Note/Bond	3.125%	11/15/41	22,772	18,751
United States Treasury Note/Bond	2.375%	2/15/42	82,576	60,100
United States Treasury Note/Bond	3.125%	2/15/42	26,837	22,031
United States Treasury Note/Bond	3.000%	5/15/42	22,965	18,426
United States Treasury Note/Bond	3.250%	5/15/42	78,993	65,663
United States Treasury Note/Bond	2.750%	8/15/42	18,588	14,287
United States Treasury Note/Bond	3.375%	8/15/42	67,798	57,268
United States Treasury Note/Bond	2.750%	11/15/42	41,353	31,680
United States Treasury Note/Bond	4.000%	11/15/42	63,679	58,684
United States Treasury Note/Bond	3.125%	2/15/43	36,430	29,486
United States Treasury Note/Bond	3.875%	2/15/43	65,566	59,255
United States Treasury Note/Bond	2.875%	5/15/43	56,435	43,790
United States Treasury Note/Bond	3.875%	5/15/43	63,608	57,397
United States Treasury Note/Bond	3.625%	8/15/43	40,404	35,088
United States Treasury Note/Bond	4.375%	8/15/43	68,280	65,912
United States Treasury Note/Bond	3.750%	11/15/43	33,930	29,980
United States Treasury Note/Bond	4.750%	11/15/43	74,460	75,461
United States Treasury Note/Bond	3.625%	2/15/44	41,074	35,561
United States Treasury Note/Bond	4.500%	2/15/44	73,114	71,732
United States Treasury Note/Bond	3.375%	5/15/44	38,063	31,699
United States Treasury Note/Bond	4.625%	5/15/44	19,850	19,813
United States Treasury Note/Bond	3.125%	8/15/44	54,381	43,437
United States Treasury Note/Bond	3.000%	11/15/44	45,980	35,900
United States Treasury Note/Bond	2.500%	2/15/45	57,876	41,264
United States Treasury Note/Bond	3.000%	5/15/45	29,885	23,222
United States Treasury Note/Bond	2.875%	8/15/45	39,727	30,155
United States Treasury Note/Bond	3.000%	11/15/45	20,915	16,190
United States Treasury Note/Bond	2.500%	2/15/46	48,700	34,303
United States Treasury Note/Bond	2.500%	5/15/46	48,651	34,177
United States Treasury Note/Bond	2.250%	8/15/46	61,291	40,835
United States Treasury Note/Bond	2.875%	11/15/46	25,209	18,919
United States Treasury Note/Bond	3.000%	2/15/47	50,559	38,741
United States Treasury Note/Bond	3.000%	5/15/47	35,617	27,241
United States Treasury Note/Bond	2.750%	8/15/47	57,886	42,166
United States Treasury Note/Bond	2.750%	11/15/47	56,021	40,729
United States Treasury Note/Bond	3.000%	2/15/48	64,960	49,420
United States Treasury Note/Bond	3.125%	5/15/48	69,956	54,391

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Note/Bond	3.000%	8/15/48	77,003	58,426
United States Treasury Note/Bond	3.375%	11/15/48	79,831	64,837
United States Treasury Note/Bond	3.000%	2/15/49	85,346	64,650
United States Treasury Note/Bond	2.875%	5/15/49	80,470	59,435
United States Treasury Note/Bond	2.250%	8/15/49	56,765	36,684
United States Treasury Note/Bond	2.375%	11/15/49	73,936	49,087
United States Treasury Note/Bond	2.000%	2/15/50	81,009	49,188
United States Treasury Note/Bond	1.250%	5/15/50	107,206	53,100
United States Treasury Note/Bond	1.375%	8/15/50	100,809	51,570
United States Treasury Note/Bond	1.625%	11/15/50	109,494	59,914
United States Treasury Note/Bond	1.875%	2/15/51	124,914	72,919
United States Treasury Note/Bond	2.375%	5/15/51	133,116	87,648
United States Treasury Note/Bond	2.000%	8/15/51	134,529	80,802
United States Treasury Note/Bond	1.875%	11/15/51	124,920	72,493
United States Treasury Note/Bond	2.250%	2/15/52	118,183	75,268
United States Treasury Note/Bond	2.875%	5/15/52	108,389	79,429
United States Treasury Note/Bond	3.000%	8/15/52	100,281	75,430
United States Treasury Note/Bond	4.000%	11/15/52	102,015	92,929
United States Treasury Note/Bond	3.625%	2/15/53	94,504	80,387
United States Treasury Note/Bond	3.625%	5/15/53	95,746	81,489
United States Treasury Note/Bond	4.125%	8/15/53	114,706	106,820
United States Treasury Note/Bond	4.750%	11/15/53	103,500	107,009
United States Treasury Note/Bond	4.250%	2/15/54	120,667	114,916
United States Treasury Note/Bond	4.625%	5/15/54	84,965	86,147
				3,991,351
Agency Bonds and Notes (0.4%)				
Federal Home Loan Banks	5.625%	3/14/36	900	971
Federal Home Loan Banks	5.500%	7/15/36	2,565	2,769
^{1,2} Federal Home Loan Mortgage Corp.	0.000%	11/15/38	215	106
² Federal National Mortgage Assn.	5.625%	7/15/37	3,306	3,605
² Federal National Mortgage Assn.	6.210%	8/6/38	930	1,074
Tennessee Valley Authority	4.650%	6/15/35	3,180	3,158
Tennessee Valley Authority	5.880%	4/1/36	4,370	4,794
Tennessee Valley Authority	5.980%	4/1/36	1,000	1,106
Tennessee Valley Authority	6.150%	1/15/38	385	432
Tennessee Valley Authority	5.500%	6/15/38	1,240	1,313
Tennessee Valley Authority	5.250%	9/15/39	3,665	3,774
Tennessee Valley Authority	4.875%	1/15/48	2,650	2,605
Tennessee Valley Authority	4.250%	9/15/52	985	865
Tennessee Valley Authority	5.375%	4/1/56	1,020	1,057
Tennessee Valley Authority	4.625%	9/15/60	1,110	1,011
Tennessee Valley Authority	4.250%	9/15/65	2,830	2,401
				31,041
Total U.S. Government and Agency Obligations (Cost \$5,020,797)				4,022,392
Corporate Bonds (45.0%)				
Communications (5.3%)				
Alphabet Inc.	1.900%	8/15/40	1,610	1,049
Alphabet Inc.	2.050%	8/15/50	6,275	3,563
Alphabet Inc.	2.250%	8/15/60	2,391	1,322
America Movil SAB de CV	6.375%	3/1/35	1,353	1,448
America Movil SAB de CV	6.125%	11/15/37	930	979
America Movil SAB de CV	6.125%	3/30/40	3,737	3,874
America Movil SAB de CV	4.375%	7/16/42	1,784	1,514
America Movil SAB de CV	4.375%	4/22/49	2,496	2,065
AT&T Inc.	4.500%	5/15/35	5,559	5,119
AT&T Inc.	5.250%	3/1/37	985	956
AT&T Inc.	4.900%	8/15/37	2,683	2,504
AT&T Inc.	4.850%	3/1/39	5,310	4,864
AT&T Inc.	5.350%	9/1/40	135	129
AT&T Inc.	3.500%	6/1/41	6,234	4,769
AT&T Inc.	4.300%	12/15/42	2,195	1,826
AT&T Inc.	4.650%	6/1/44	980	837
AT&T Inc.	4.800%	6/15/44	818	710
AT&T Inc.	4.350%	6/15/45	1,032	855
AT&T Inc.	4.750%	5/15/46	3,985	3,450
¹ AT&T Inc.	5.150%	11/15/46	1,882	1,747
AT&T Inc.	5.450%	3/1/47	265	256
AT&T Inc.	4.500%	3/9/48	3,785	3,121

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
AT&T Inc.	4.550%	3/9/49	1,310	1,086
AT&T Inc.	3.650%	6/1/51	5,921	4,181
AT&T Inc.	3.500%	9/15/53	13,956	9,472
AT&T Inc.	3.550%	9/15/55	14,655	9,874
AT&T Inc.	3.800%	12/1/57	10,814	7,551
AT&T Inc.	3.650%	9/15/59	13,485	9,051
AT&T Inc.	3.850%	6/1/60	2,378	1,659
Bell Telephone Co. of Canada or Bell Canada	4.464%	4/1/48	2,316	1,935
Bell Telephone Co. of Canada or Bell Canada	4.300%	7/29/49	695	563
¹ Bell Telephone Co. of Canada or Bell Canada	3.650%	3/17/51	970	696
¹ Bell Telephone Co. of Canada or Bell Canada	3.200%	2/15/52	1,610	1,059
Bell Telephone Co. of Canada or Bell Canada	3.650%	8/15/52	1,505	1,086
Charter Communications Operating LLC	6.384%	10/23/35	3,265	3,183
Charter Communications Operating LLC	5.375%	4/1/38	1,367	1,194
Charter Communications Operating LLC	3.500%	6/1/41	1,937	1,302
Charter Communications Operating LLC	3.500%	3/1/42	3,910	2,611
Charter Communications Operating LLC	6.484%	10/23/45	5,997	5,485
Charter Communications Operating LLC	5.375%	5/1/47	4,459	3,564
Charter Communications Operating LLC	5.750%	4/1/48	5,109	4,283
Charter Communications Operating LLC	5.125%	7/1/49	547	421
Charter Communications Operating LLC	4.800%	3/1/50	5,488	4,034
Charter Communications Operating LLC	3.700%	4/1/51	3,521	2,149
Charter Communications Operating LLC	3.900%	6/1/52	4,311	2,702
Charter Communications Operating LLC	5.250%	4/1/53	3,352	2,634
Charter Communications Operating LLC	3.850%	4/1/61	2,870	1,683
Charter Communications Operating LLC	4.400%	12/1/61	1,850	1,208
Charter Communications Operating LLC	3.950%	6/30/62	2,578	1,527
Charter Communications Operating LLC	5.500%	4/1/63	2,115	1,644
Comcast Corp.	4.200%	8/15/34	1,560	1,430
Comcast Corp.	5.650%	6/15/35	754	774
Comcast Corp.	4.400%	8/15/35	2,192	2,028
Comcast Corp.	3.200%	7/15/36	2,171	1,754
Comcast Corp.	3.900%	3/1/38	1,750	1,481
Comcast Corp.	4.600%	10/15/38	2,672	2,432
Comcast Corp.	3.250%	11/1/39	1,925	1,481
Comcast Corp.	3.750%	4/1/40	4,043	3,285
Comcast Corp.	4.650%	7/15/42	394	353
Comcast Corp.	4.600%	8/15/45	1,005	874
Comcast Corp.	3.400%	7/15/46	2,504	1,809
Comcast Corp.	4.000%	8/15/47	1,362	1,070
Comcast Corp.	3.969%	11/1/47	2,815	2,194
Comcast Corp.	4.000%	3/1/48	2,259	1,775
Comcast Corp.	4.700%	10/15/48	2,965	2,625
Comcast Corp.	3.999%	11/1/49	4,457	3,474
Comcast Corp.	3.450%	2/1/50	3,991	2,819
Comcast Corp.	2.800%	1/15/51	3,862	2,380
Comcast Corp.	2.887%	11/1/51	9,256	5,779
Comcast Corp.	2.450%	8/15/52	920	518
Comcast Corp.	4.049%	11/1/52	985	763
Comcast Corp.	5.350%	5/15/53	3,251	3,115
Comcast Corp.	5.650%	6/1/54	2,500	2,496
Comcast Corp.	2.937%	11/1/56	11,828	7,136
Comcast Corp.	4.950%	10/15/58	1,894	1,691
Comcast Corp.	2.650%	8/15/62	2,135	1,163
Comcast Corp.	2.987%	11/1/63	6,410	3,760
Comcast Corp.	5.500%	5/15/64	3,375	3,248
Electronic Arts Inc.	2.950%	2/15/51	1,610	1,039
Fox Corp.	5.476%	1/25/39	1,952	1,861
Fox Corp.	5.576%	1/25/49	2,941	2,699
Grupo Televisa SAB	6.625%	1/15/40	695	686
Grupo Televisa SAB	5.000%	5/13/45	1,585	1,315
Grupo Televisa SAB	6.125%	1/31/46	1,575	1,515
Grupo Televisa SAB	5.250%	5/24/49	1,251	1,081
Interpublic Group of Cos. Inc.	3.375%	3/1/41	500	366
Interpublic Group of Cos. Inc.	5.400%	10/1/48	1,081	1,000
Meta Platforms Inc.	4.450%	8/15/52	4,730	4,078
Meta Platforms Inc.	5.600%	5/15/53	4,527	4,621
Meta Platforms Inc.	4.650%	8/15/62	2,323	2,007
Meta Platforms Inc.	5.750%	5/15/63	2,987	3,071
NBCUniversal Media LLC	4.450%	1/15/43	1,910	1,649

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Orange SA	5.375%	1/13/42	1,570	1,499
Orange SA	5.500%	2/6/44	1,536	1,483
Paramount Global	6.875%	4/30/36	1,648	1,542
Paramount Global	5.900%	10/15/40	630	511
Paramount Global	4.850%	7/1/42	1,266	920
Paramount Global	4.375%	3/15/43	2,880	1,910
Paramount Global	5.850%	9/1/43	1,665	1,308
Paramount Global	5.250%	4/1/44	727	528
Paramount Global	4.900%	8/15/44	576	400
Paramount Global	4.600%	1/15/45	1,459	987
Paramount Global	4.950%	5/19/50	1,207	844
Rogers Communications Inc.	4.500%	3/15/42	1,735	1,468
Rogers Communications Inc.	4.500%	3/15/43	1,990	1,662
Rogers Communications Inc.	5.450%	10/1/43	920	871
Rogers Communications Inc.	5.000%	3/15/44	1,984	1,772
Rogers Communications Inc.	4.300%	2/15/48	501	396
Rogers Communications Inc.	4.350%	5/1/49	1,636	1,301
Rogers Communications Inc.	3.700%	11/15/49	1,075	760
Rogers Communications Inc.	4.550%	3/15/52	4,515	3,682
Telefonica Emisiones SA	7.045%	6/20/36	3,659	3,986
Telefonica Emisiones SA	4.665%	3/6/38	921	811
Telefonica Emisiones SA	5.213%	3/8/47	3,577	3,169
Telefonica Emisiones SA	4.895%	3/6/48	2,161	1,828
Telefonica Emisiones SA	5.520%	3/1/49	2,664	2,465
TELUS Corp.	4.600%	11/16/48	1,000	836
TELUS Corp.	4.300%	6/15/49	981	774
Thomson Reuters Corp.	5.500%	8/15/35	594	597
Thomson Reuters Corp.	5.850%	4/15/40	940	964
Thomson Reuters Corp.	5.650%	11/23/43	720	708
Time Warner Cable LLC	6.550%	5/1/37	2,037	1,930
Time Warner Cable LLC	7.300%	7/1/38	2,823	2,855
Time Warner Cable LLC	6.750%	6/15/39	2,266	2,194
Time Warner Cable LLC	5.875%	11/15/40	1,807	1,572
Time Warner Cable LLC	5.500%	9/1/41	2,597	2,171
Time Warner Cable LLC	4.500%	9/15/42	2,680	1,966
T-Mobile USA Inc.	4.375%	4/15/40	3,385	2,933
T-Mobile USA Inc.	3.000%	2/15/41	4,631	3,310
T-Mobile USA Inc.	4.500%	4/15/50	6,438	5,376
T-Mobile USA Inc.	3.300%	2/15/51	5,970	4,032
T-Mobile USA Inc.	3.400%	10/15/52	5,897	4,025
T-Mobile USA Inc.	5.650%	1/15/53	2,002	1,974
T-Mobile USA Inc.	5.750%	1/15/54	2,555	2,543
T-Mobile USA Inc.	6.000%	6/15/54	2,305	2,386
T-Mobile USA Inc.	3.600%	11/15/60	3,594	2,422
¹ TWDC Enterprises 18 Corp.	4.125%	12/1/41	964	815
¹ TWDC Enterprises 18 Corp.	3.700%	12/1/42	1,252	992
¹ TWDC Enterprises 18 Corp.	4.125%	6/1/44	2,210	1,843
¹ TWDC Enterprises 18 Corp.	3.000%	7/30/46	360	245
Verizon Communications Inc.	4.400%	11/1/34	3,856	3,573
Verizon Communications Inc.	4.272%	1/15/36	1,918	1,736
Verizon Communications Inc.	5.250%	3/16/37	2,638	2,605
Verizon Communications Inc.	4.812%	3/15/39	3,796	3,520
Verizon Communications Inc.	2.650%	11/20/40	4,485	3,090
Verizon Communications Inc.	3.400%	3/22/41	8,007	6,120
Verizon Communications Inc.	2.850%	9/3/41	1,994	1,397
Verizon Communications Inc.	4.750%	11/1/41	1,534	1,413
Verizon Communications Inc.	3.850%	11/1/42	925	733
Verizon Communications Inc.	4.125%	8/15/46	1,861	1,504
Verizon Communications Inc.	4.862%	8/21/46	4,827	4,380
Verizon Communications Inc.	4.522%	9/15/48	2,782	2,385
Verizon Communications Inc.	2.875%	11/20/50	5,090	3,201
Verizon Communications Inc.	3.550%	3/22/51	9,552	6,875
Verizon Communications Inc.	3.875%	3/1/52	1,690	1,283
Verizon Communications Inc.	5.500%	2/23/54	1,780	1,743
Verizon Communications Inc.	5.012%	8/21/54	205	187
Verizon Communications Inc.	4.672%	3/15/55	1,040	899
Verizon Communications Inc.	2.987%	10/30/56	8,128	4,976
Verizon Communications Inc.	3.000%	11/20/60	3,778	2,262
Verizon Communications Inc.	3.700%	3/22/61	5,734	4,044
Vodafone Group plc	6.150%	2/27/37	3,355	3,558

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Vodafone Group plc	4.375%	2/19/43	3,376	2,944
Vodafone Group plc	5.250%	5/30/48	1,905	1,758
Vodafone Group plc	4.875%	6/19/49	2,620	2,267
Vodafone Group plc	4.250%	9/17/50	2,234	1,743
Vodafone Group plc	5.625%	2/10/53	780	747
Vodafone Group plc	5.750%	6/28/54	3,800	3,679
Vodafone Group plc	5.125%	6/19/59	580	503
Vodafone Group plc	5.750%	2/10/63	1,220	1,156
Vodafone Group plc	5.875%	6/28/64	1,775	1,706
Walt Disney Co.	6.200%	12/15/34	1,395	1,516
Walt Disney Co.	6.400%	12/15/35	1,711	1,873
Walt Disney Co.	6.150%	3/1/37	728	787
Walt Disney Co.	6.650%	11/15/37	1,885	2,120
Walt Disney Co.	4.625%	3/23/40	1,310	1,210
Walt Disney Co.	3.500%	5/13/40	4,254	3,392
Walt Disney Co.	6.150%	2/15/41	394	422
Walt Disney Co.	5.400%	10/1/43	1,144	1,130
Walt Disney Co.	4.750%	9/15/44	2,162	1,953
Walt Disney Co.	4.750%	11/15/46	1,212	1,089
Walt Disney Co.	2.750%	9/1/49	3,529	2,240
Walt Disney Co.	4.700%	3/23/50	2,761	2,494
Walt Disney Co.	3.600%	1/13/51	4,888	3,644
Walt Disney Co.	3.800%	5/13/60	2,920	2,165
Warnermedia Holdings Inc.	5.050%	3/15/42	11,055	8,984
Warnermedia Holdings Inc.	5.141%	3/15/52	12,541	9,759
Warnermedia Holdings Inc.	5.391%	3/15/62	6,005	4,684
				438,504
Consumer Discretionary (2.6%)				
Alibaba Group Holding Ltd.	4.500%	11/28/34	669	617
Alibaba Group Holding Ltd.	4.000%	12/6/37	2,231	1,893
Alibaba Group Holding Ltd.	2.700%	2/9/41	2,055	1,380
Alibaba Group Holding Ltd.	4.200%	12/6/47	3,265	2,580
Alibaba Group Holding Ltd.	3.150%	2/9/51	2,911	1,853
Alibaba Group Holding Ltd.	4.400%	12/6/57	1,629	1,284
Alibaba Group Holding Ltd.	3.250%	2/9/61	795	484
Amazon.com Inc.	4.800%	12/5/34	3,030	3,008
Amazon.com Inc.	3.875%	8/22/37	6,360	5,616
Amazon.com Inc.	2.875%	5/12/41	722	530
Amazon.com Inc.	4.950%	12/5/44	885	855
Amazon.com Inc.	4.050%	8/22/47	5,025	4,187
Amazon.com Inc.	2.500%	6/3/50	3,909	2,391
Amazon.com Inc.	3.100%	5/12/51	5,665	3,893
Amazon.com Inc.	3.950%	4/13/52	5,569	4,483
Amazon.com Inc.	4.250%	8/22/57	4,325	3,623
Amazon.com Inc.	2.700%	6/3/60	4,392	2,585
Amazon.com Inc.	3.250%	5/12/61	3,475	2,318
Amazon.com Inc.	4.100%	4/13/62	2,159	1,726
¹ American University	3.672%	4/1/49	980	765
Aptiv plc	4.400%	10/1/46	450	351
Aptiv plc	5.400%	3/15/49	650	582
Aptiv plc	3.100%	12/1/51	2,980	1,818
Aptiv plc	4.150%	5/1/52	1,095	815
BorgWarner Inc.	4.375%	3/15/45	1,193	952
¹ Brown University	2.924%	9/1/50	676	466
Brunswick Corp.	5.100%	4/1/52	691	538
¹ California Endowment	2.498%	4/1/51	880	541
California Institute of Technology	4.321%	8/1/45	410	365
California Institute of Technology	4.700%	11/1/11	320	273
California Institute of Technology	3.650%	9/1/19	995	662
¹ Case Western Reserve University	5.405%	6/1/22	345	328
³ Choice Hotels International Inc.	5.850%	8/1/34	750	739
Claremont Mckenna College	3.775%	1/1/22	650	433
Darden Restaurants Inc.	4.550%	2/15/48	700	569
Dick's Sporting Goods Inc.	4.100%	1/15/52	1,477	1,041
¹ Duke University	2.682%	10/1/44	575	420
¹ Duke University	2.757%	10/1/50	670	440
¹ Duke University	2.832%	10/1/55	827	536
eBay Inc.	4.000%	7/15/42	1,447	1,157
eBay Inc.	3.650%	5/10/51	795	566

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
¹ Emory University	2.969%	9/1/50	950	650
¹ Ford Foundation	2.415%	6/1/50	631	380
¹ Ford Foundation	2.815%	6/1/70	854	497
Ford Motor Co.	4.750%	1/15/43	3,783	3,063
Ford Motor Co.	7.400%	11/1/46	735	794
Ford Motor Co.	5.291%	12/8/46	2,151	1,880
Fortune Brands Innovations Inc.	4.500%	3/25/52	1,025	806
General Motors Co.	5.000%	4/1/35	1,749	1,636
General Motors Co.	6.600%	4/1/36	2,187	2,291
General Motors Co.	5.150%	4/1/38	1,875	1,724
General Motors Co.	6.250%	10/2/43	2,817	2,806
General Motors Co.	5.200%	4/1/45	2,312	2,029
General Motors Co.	6.750%	4/1/46	1,085	1,135
General Motors Co.	5.400%	4/1/48	986	883
General Motors Co.	5.950%	4/1/49	1,770	1,717
¹ George Washington University	4.300%	9/15/44	801	715
George Washington University	4.868%	9/15/45	715	680
¹ George Washington University	4.126%	9/15/48	799	679
¹ Georgetown University	4.315%	4/1/49	396	343
¹ Georgetown University	2.943%	4/1/50	642	431
Georgetown University	5.115%	4/1/53	710	700
¹ Georgetown University	5.215%	10/1/18	430	396
Harley-Davidson Inc.	4.625%	7/28/45	640	518
Hasbro Inc.	6.350%	3/15/40	474	484
Hasbro Inc.	5.100%	5/15/44	832	714
Home Depot Inc.	5.875%	12/16/36	4,685	4,965
Home Depot Inc.	3.300%	4/15/40	2,270	1,767
Home Depot Inc.	5.400%	9/15/40	1,244	1,242
Home Depot Inc.	5.950%	4/1/41	1,869	1,976
Home Depot Inc.	4.200%	4/1/43	2,031	1,722
Home Depot Inc.	4.875%	2/15/44	1,896	1,756
Home Depot Inc.	4.400%	3/15/45	1,987	1,719
Home Depot Inc.	4.250%	4/1/46	2,917	2,454
Home Depot Inc.	3.900%	6/15/47	1,801	1,423
Home Depot Inc.	4.500%	12/6/48	925	802
Home Depot Inc.	3.125%	12/15/49	2,201	1,500
Home Depot Inc.	3.350%	4/15/50	3,168	2,253
Home Depot Inc.	2.375%	3/15/51	1,772	1,017
Home Depot Inc.	2.750%	9/15/51	2,475	1,541
Home Depot Inc.	3.625%	4/15/52	3,060	2,264
Home Depot Inc.	4.950%	9/15/52	1,440	1,332
Home Depot Inc.	5.300%	6/25/54	3,530	3,447
Home Depot Inc.	3.500%	9/15/56	1,263	896
Home Depot Inc.	5.400%	6/25/64	1,347	1,313
¹ Howard University	5.209%	10/1/52	475	426
JD.com Inc.	4.125%	1/14/50	670	515
¹ Johns Hopkins University	4.083%	7/1/53	880	744
¹ Johns Hopkins University	2.813%	1/1/60	808	510
Lear Corp.	5.250%	5/15/49	1,175	1,043
Lear Corp.	3.550%	1/15/52	700	478
Leggett & Platt Inc.	3.500%	11/15/51	534	348
Leland Stanford Junior University	3.647%	5/1/48	994	800
Leland Stanford Junior University	2.413%	6/1/50	765	478
Lowe's Cos. Inc.	5.000%	4/15/40	525	490
Lowe's Cos. Inc.	2.800%	9/15/41	1,001	686
Lowe's Cos. Inc.	4.250%	9/15/44	448	358
Lowe's Cos. Inc.	3.700%	4/15/46	2,881	2,116
Lowe's Cos. Inc.	4.050%	5/3/47	2,310	1,784
Lowe's Cos. Inc.	4.550%	4/5/49	1,645	1,362
Lowe's Cos. Inc.	5.125%	4/15/50	785	711
Lowe's Cos. Inc.	3.000%	10/15/50	3,340	2,091
Lowe's Cos. Inc.	4.250%	4/1/52	738	580
Lowe's Cos. Inc.	5.625%	4/15/53	2,685	2,600
Lowe's Cos. Inc.	5.750%	7/1/53	845	833
Lowe's Cos. Inc.	4.450%	4/1/62	2,660	2,070
Lowe's Cos. Inc.	5.800%	9/15/62	2,060	2,001
Lowe's Cos. Inc.	5.850%	4/1/63	1,470	1,434
Masco Corp.	4.500%	5/15/47	519	429
Masco Corp.	3.125%	2/15/51	605	392
¹ Massachusetts Institute of Technology	3.959%	7/1/38	738	673

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
¹ Massachusetts Institute of Technology	2.989%	7/1/50	1,121	787
¹ Massachusetts Institute of Technology	2.294%	7/1/51	524	314
Massachusetts Institute of Technology	3.067%	4/1/52	1,280	909
Massachusetts Institute of Technology	5.600%	7/1/11	985	1,041
Massachusetts Institute of Technology	4.678%	7/1/14	670	594
Massachusetts Institute of Technology	3.885%	7/1/16	896	660
¹ McDonald's Corp.	4.700%	12/9/35	1,753	1,665
¹ McDonald's Corp.	6.300%	10/15/37	1,449	1,553
¹ McDonald's Corp.	6.300%	3/1/38	1,731	1,856
¹ McDonald's Corp.	5.700%	2/1/39	902	922
¹ McDonald's Corp.	4.875%	7/15/40	1,065	982
¹ McDonald's Corp.	3.700%	2/15/42	664	520
¹ McDonald's Corp.	3.625%	5/1/43	1,035	790
¹ McDonald's Corp.	4.600%	5/26/45	944	817
¹ McDonald's Corp.	4.875%	12/9/45	1,901	1,708
¹ McDonald's Corp.	4.450%	3/1/47	1,203	1,010
¹ McDonald's Corp.	4.450%	9/1/48	760	638
¹ McDonald's Corp.	3.625%	9/1/49	2,905	2,107
¹ McDonald's Corp.	4.200%	4/1/50	1,770	1,412
¹ McDonald's Corp.	5.150%	9/9/52	1,875	1,731
McDonald's Corp.	5.450%	8/14/53	1,325	1,280
MDC Holdings Inc.	6.000%	1/15/43	1,513	1,591
NIKE Inc.	3.250%	3/27/40	1,755	1,369
NIKE Inc.	3.625%	5/1/43	1,180	932
NIKE Inc.	3.875%	11/1/45	1,989	1,596
NIKE Inc.	3.375%	11/1/46	985	726
NIKE Inc.	3.375%	3/27/50	1,633	1,176
¹ Northeastern University	2.894%	10/1/50	995	674
¹ Northwestern University	4.643%	12/1/44	957	906
¹ Northwestern University	2.640%	12/1/50	764	501
¹ Northwestern University	3.662%	12/1/57	452	343
Owens Corning	7.000%	12/1/36	745	827
Owens Corning	4.300%	7/15/47	1,405	1,129
Owens Corning	4.400%	1/30/48	577	465
Owens Corning	5.950%	6/15/54	1,275	1,284
¹ President & Fellows of Harvard College	4.609%	2/15/35	800	783
President & Fellows of Harvard College	4.875%	10/15/40	478	466
President & Fellows of Harvard College	3.150%	7/15/46	175	129
President & Fellows of Harvard College	2.517%	10/15/50	947	598
President & Fellows of Harvard College	3.745%	11/15/52	930	748
President & Fellows of Harvard College	3.300%	7/15/56	970	696
PulteGroup Inc.	6.000%	2/15/35	641	659
¹ Rockefeller Foundation	2.492%	10/1/50	936	580
Snap-on Inc.	4.100%	3/1/48	564	461
Snap-on Inc.	3.100%	5/1/50	1,285	875
Stanley Black & Decker Inc.	5.200%	9/1/40	880	821
Stanley Black & Decker Inc.	4.850%	11/15/48	1,038	877
Stanley Black & Decker Inc.	2.750%	11/15/50	1,065	610
Starbucks Corp.	4.300%	6/15/45	845	695
Starbucks Corp.	3.750%	12/1/47	1,007	747
Starbucks Corp.	4.500%	11/15/48	1,950	1,627
Starbucks Corp.	4.450%	8/15/49	1,020	840
Starbucks Corp.	3.350%	3/12/50	910	621
Starbucks Corp.	3.500%	11/15/50	1,540	1,084
Thomas Jefferson University	3.847%	11/1/57	690	516
TJX Cos. Inc.	4.500%	4/15/50	882	784
¹ Trustees of Boston College	3.129%	7/1/52	835	587
¹ Trustees of Boston University	4.061%	10/1/48	898	761
Trustees of Princeton University	5.700%	3/1/39	530	565
¹ Trustees of Princeton University	2.516%	7/1/50	985	636
Trustees of Princeton University	4.201%	3/1/52	480	422
¹ Trustees of the University of Pennsylvania	2.396%	10/1/50	365	222
Trustees of the University of Pennsylvania	4.674%	9/1/12	490	430
Trustees of the University of Pennsylvania	3.610%	2/15/19	635	433
¹ University of Chicago	2.761%	4/1/45	600	458
¹ University of Chicago	2.547%	4/1/50	493	323
¹ University of Chicago	4.003%	10/1/53	888	725
¹ University of Miami	4.063%	4/1/52	940	757
¹ University of Notre Dame du Lac	3.438%	2/15/45	737	578
¹ University of Notre Dame du Lac	3.394%	2/15/48	903	696

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
¹ University of Southern California	3.028%	10/1/39	637	510
¹ University of Southern California	3.841%	10/1/47	895	736
University of Southern California	2.805%	10/1/50	936	620
¹ University of Southern California	2.945%	10/1/51	620	420
University of Southern California	4.976%	10/1/53	685	664
University of Southern California	5.250%	10/1/11	600	585
¹ University of Southern California	3.226%	10/1/20	561	335
¹ Washington University	3.524%	4/15/54	995	762
Washington University	4.349%	4/15/22	930	752
Whirlpool Corp.	4.500%	6/1/46	920	737
Whirlpool Corp.	4.600%	5/15/50	995	793
¹ William Marsh Rice University	3.574%	5/15/45	674	545
¹ William Marsh Rice University	3.774%	5/15/55	450	361
¹ Yale University	2.402%	4/15/50	675	420

216,820

Consumer Staples (3.3%)

Altria Group Inc.	5.800%	2/14/39	3,054	3,052
Altria Group Inc.	3.400%	2/4/41	2,134	1,536
Altria Group Inc.	4.250%	8/9/42	1,767	1,405
Altria Group Inc.	4.500%	5/2/43	1,151	946
Altria Group Inc.	5.375%	1/31/44	1,942	1,820
Altria Group Inc.	3.875%	9/16/46	3,046	2,194
Altria Group Inc.	5.950%	2/14/49	3,367	3,303
Altria Group Inc.	4.450%	5/6/50	1,530	1,174
Altria Group Inc.	3.700%	2/4/51	3,142	2,116
Altria Group Inc.	6.200%	2/14/59	230	229
Altria Group Inc.	4.000%	2/4/61	925	641
¹ Anheuser-Busch Cos. LLC	4.700%	2/1/36	9,127	8,697
¹ Anheuser-Busch Cos. LLC	4.900%	2/1/46	18,202	16,762
Anheuser-Busch InBev Finance Inc.	4.700%	2/1/36	1,417	1,343
Anheuser-Busch InBev Finance Inc.	4.625%	2/1/44	2,490	2,218
Anheuser-Busch InBev Finance Inc.	4.900%	2/1/46	3,253	2,976
Anheuser-Busch InBev Worldwide Inc.	5.875%	6/15/35	1,095	1,148
Anheuser-Busch InBev Worldwide Inc.	4.375%	4/15/38	3,979	3,622
Anheuser-Busch InBev Worldwide Inc.	8.200%	1/15/39	1,797	2,285
Anheuser-Busch InBev Worldwide Inc.	5.450%	1/23/39	4,927	4,995
Anheuser-Busch InBev Worldwide Inc.	8.000%	11/15/39	1,253	1,584
Anheuser-Busch InBev Worldwide Inc.	4.350%	6/1/40	2,094	1,847
Anheuser-Busch InBev Worldwide Inc.	4.950%	1/15/42	1,853	1,737
Anheuser-Busch InBev Worldwide Inc.	4.600%	4/15/48	765	677
Anheuser-Busch InBev Worldwide Inc.	4.439%	10/6/48	4,391	3,759
Anheuser-Busch InBev Worldwide Inc.	5.550%	1/23/49	7,704	7,761
Anheuser-Busch InBev Worldwide Inc.	4.750%	4/15/58	1,888	1,672
Anheuser-Busch InBev Worldwide Inc.	5.800%	1/23/59	2,580	2,686
Archer-Daniels-Midland Co.	5.375%	9/15/35	1,025	1,037
Archer-Daniels-Midland Co.	3.750%	9/15/47	812	612
Archer-Daniels-Midland Co.	4.500%	3/15/49	490	417
Archer-Daniels-Midland Co.	2.700%	9/15/51	665	408
BAT Capital Corp.	4.390%	8/15/37	3,890	3,282
BAT Capital Corp.	7.079%	8/2/43	2,060	2,175
BAT Capital Corp.	4.540%	8/15/47	3,123	2,399
BAT Capital Corp.	4.758%	9/6/49	770	606
BAT Capital Corp.	5.282%	4/2/50	1,209	1,021
BAT Capital Corp.	5.650%	3/16/52	1,265	1,130
BAT Capital Corp.	7.081%	8/2/53	1,790	1,905
Brown-Forman Corp.	4.500%	7/15/45	1,460	1,282
Campbell Soup Co.	4.800%	3/15/48	1,622	1,415
Campbell Soup Co.	3.125%	4/24/50	1,643	1,068
Church & Dwight Co. Inc.	3.950%	8/1/47	950	747
Church & Dwight Co. Inc.	5.000%	6/15/52	980	910
Coca-Cola Co.	4.125%	3/25/40	100	87
Coca-Cola Co.	2.500%	6/1/40	1,280	898
Coca-Cola Co.	2.875%	5/5/41	1,815	1,333
Coca-Cola Co.	4.200%	3/25/50	845	723
Coca-Cola Co.	2.600%	6/1/50	4,100	2,548
Coca-Cola Co.	3.000%	3/5/51	1,045	705
Coca-Cola Co.	2.500%	3/15/51	2,704	1,640
Coca-Cola Co.	5.300%	5/13/54	1,000	993
Coca-Cola Co.	2.750%	6/1/60	1,820	1,102

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Coca-Cola Co.	5.400%	5/13/64	1,000	991
Coca-Cola Femsa SAB de CV	5.250%	11/26/43	615	603
¹ Colgate-Palmolive Co.	4.000%	8/15/45	690	577
¹ Colgate-Palmolive Co.	3.700%	8/1/47	1,225	970
Conagra Brands Inc.	5.300%	11/1/38	2,558	2,408
Conagra Brands Inc.	5.400%	11/1/48	900	829
Constellation Brands Inc.	4.500%	5/9/47	1,210	1,010
Constellation Brands Inc.	4.100%	2/15/48	1,145	902
Constellation Brands Inc.	5.250%	11/15/48	826	769
Constellation Brands Inc.	3.750%	5/1/50	640	471
Diageo Capital plc	5.875%	9/30/36	1,105	1,163
Diageo Capital plc	3.875%	4/29/43	1,235	1,012
Diageo Investment Corp.	7.450%	4/15/35	935	1,092
Diageo Investment Corp.	4.250%	5/11/42	712	621
Dollar General Corp.	4.125%	4/3/50	1,845	1,400
Dollar Tree Inc.	3.375%	12/1/51	998	650
Estee Lauder Cos. Inc.	6.000%	5/15/37	925	982
Estee Lauder Cos. Inc.	4.375%	6/15/45	945	802
Estee Lauder Cos. Inc.	4.150%	3/15/47	890	725
Estee Lauder Cos. Inc.	3.125%	12/1/49	1,400	935
General Mills Inc.	3.000%	2/1/51	979	625
Haleon US Capital LLC	4.000%	3/24/52	1,966	1,559
Hershey Co.	3.125%	11/15/49	2,333	1,597
Hormel Foods Corp.	3.050%	6/3/51	1,360	897
Ingredion Inc.	3.900%	6/1/50	450	333
J M Smucker Co.	4.250%	3/15/35	1,232	1,102
J M Smucker Co.	2.750%	9/15/41	975	644
J M Smucker Co.	6.500%	11/15/43	1,185	1,248
J M Smucker Co.	3.550%	3/15/50	670	460
J M Smucker Co.	6.500%	11/15/53	1,995	2,142
JBS USA Holding Lux Sarl	4.375%	2/2/52	1,574	1,166
JBS USA Holding Lux Sarl	6.500%	12/1/52	2,367	2,353
⁴ JBS USA Holding Lux Sarl	7.250%	11/15/53	1,549	1,679
Kellanova	4.500%	4/1/46	1,289	1,075
Kellanova	5.750%	5/16/54	550	550
Kenvue Inc.	5.100%	3/22/43	1,910	1,843
Kenvue Inc.	5.050%	3/22/53	2,715	2,559
Kenvue Inc.	5.200%	3/22/63	1,335	1,261
Keurig Dr Pepper Inc.	4.500%	11/15/45	1,290	1,099
Keurig Dr Pepper Inc.	4.420%	12/15/46	935	785
Keurig Dr Pepper Inc.	3.800%	5/1/50	1,071	797
Keurig Dr Pepper Inc.	3.350%	3/15/51	1,475	1,007
Keurig Dr Pepper Inc.	4.500%	4/15/52	2,511	2,093
Kimberly-Clark Corp.	6.625%	8/1/37	1,617	1,838
Kimberly-Clark Corp.	5.300%	3/1/41	849	835
Kimberly-Clark Corp.	3.200%	7/30/46	818	581
Kimberly-Clark Corp.	2.875%	2/7/50	765	509
Koninklijke Ahold Delhaize NV	5.700%	10/1/40	934	938
Kraft Heinz Foods Co.	5.000%	7/15/35	1,525	1,479
Kraft Heinz Foods Co.	6.875%	1/26/39	2,055	2,280
Kraft Heinz Foods Co.	6.500%	2/9/40	975	1,041
Kraft Heinz Foods Co.	5.200%	7/15/45	2,448	2,243
Kraft Heinz Foods Co.	4.375%	6/1/46	5,966	4,858
Kraft Heinz Foods Co.	4.875%	10/1/49	2,575	2,246
Kraft Heinz Foods Co.	5.500%	6/1/50	1,301	1,243
Kroger Co.	6.900%	4/15/38	804	895
Kroger Co.	5.400%	7/15/40	1,204	1,171
Kroger Co.	5.000%	4/15/42	689	629
Kroger Co.	5.150%	8/1/43	1,269	1,163
Kroger Co.	3.875%	10/15/46	461	347
Kroger Co.	4.450%	2/1/47	1,799	1,486
Kroger Co.	4.650%	1/15/48	985	835
Kroger Co.	3.950%	1/15/50	1,387	1,069
McCormick & Co. Inc.	4.200%	8/15/47	550	455
Mead Johnson Nutrition Co.	5.900%	11/1/39	665	679
Mead Johnson Nutrition Co.	4.600%	6/1/44	999	865
Molson Coors Beverage Co.	5.000%	5/1/42	2,552	2,335
Molson Coors Beverage Co.	4.200%	7/15/46	2,781	2,221
Mondelez International Inc.	2.625%	9/4/50	3,017	1,804
PepsiCo Inc.	3.500%	3/19/40	785	637

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
PepsiCo Inc.	2.625%	10/21/41	2,325	1,623
PepsiCo Inc.	4.000%	3/5/42	1,438	1,227
PepsiCo Inc.	3.600%	8/13/42	1,535	1,220
PepsiCo Inc.	4.250%	10/22/44	763	660
PepsiCo Inc.	4.450%	4/14/46	1,904	1,681
PepsiCo Inc.	3.450%	10/6/46	2,421	1,822
PepsiCo Inc.	4.000%	5/2/47	1,343	1,093
PepsiCo Inc.	3.375%	7/29/49	1,755	1,270
PepsiCo Inc.	2.875%	10/15/49	1,475	978
PepsiCo Inc.	3.625%	3/19/50	798	606
PepsiCo Inc.	2.750%	10/21/51	1,297	823
PepsiCo Inc.	3.875%	3/19/60	400	311
Philip Morris International Inc.	6.375%	5/16/38	2,967	3,190
Philip Morris International Inc.	4.375%	11/15/41	1,290	1,086
Philip Morris International Inc.	4.500%	3/20/42	1,337	1,143
Philip Morris International Inc.	3.875%	8/21/42	1,756	1,370
Philip Morris International Inc.	4.125%	3/4/43	551	443
Philip Morris International Inc.	4.875%	11/15/43	2,272	2,007
Philip Morris International Inc.	4.250%	11/10/44	2,788	2,256
Procter & Gamble Co.	5.800%	8/15/34	610	662
Procter & Gamble Co.	5.550%	3/5/37	284	300
Procter & Gamble Co.	3.550%	3/25/40	843	704
Procter & Gamble Co.	3.500%	10/25/47	693	544
Procter & Gamble Co.	3.600%	3/25/50	700	553
Reynolds American Inc.	5.700%	8/15/35	1,661	1,622
Reynolds American Inc.	7.250%	6/15/37	1,157	1,248
Reynolds American Inc.	6.150%	9/15/43	1,125	1,084
Reynolds American Inc.	5.850%	8/15/45	4,192	3,876
Sysco Corp.	6.600%	4/1/40	1,692	1,831
Sysco Corp.	4.850%	10/1/45	570	505
Sysco Corp.	4.500%	4/1/46	420	353
Sysco Corp.	4.450%	3/15/48	1,225	1,018
Sysco Corp.	3.300%	2/15/50	995	681
Sysco Corp.	6.600%	4/1/50	2,141	2,384
Sysco Corp.	3.150%	12/14/51	909	595
Target Corp.	6.500%	10/15/37	730	808
Target Corp.	7.000%	1/15/38	1,285	1,500
Target Corp.	4.000%	7/1/42	690	581
Target Corp.	3.625%	4/15/46	1,660	1,271
Target Corp.	3.900%	11/15/47	1,016	804
Target Corp.	2.950%	1/15/52	1,510	974
Target Corp.	4.800%	1/15/53	1,740	1,579
Tyson Foods Inc.	4.875%	8/15/34	1,070	1,007
Tyson Foods Inc.	4.550%	6/2/47	968	778
Tyson Foods Inc.	5.100%	9/28/48	2,775	2,420
¹ Unilever Capital Corp.	2.625%	8/12/51	1,285	818
Walmart Inc.	5.250%	9/1/35	2,985	3,068
Walmart Inc.	6.200%	4/15/38	2,493	2,785
Walmart Inc.	3.950%	6/28/38	2,313	2,075
Walmart Inc.	5.625%	4/1/40	942	991
Walmart Inc.	5.000%	10/25/40	1,959	1,939
Walmart Inc.	5.625%	4/15/41	1,105	1,160
Walmart Inc.	2.500%	9/22/41	2,261	1,565
Walmart Inc.	4.000%	4/11/43	1,096	934
Walmart Inc.	3.625%	12/15/47	692	534
Walmart Inc.	4.050%	6/29/48	3,413	2,834
Walmart Inc.	2.950%	9/24/49	1,365	926
Walmart Inc.	2.650%	9/22/51	2,790	1,749
Walmart Inc.	4.500%	9/9/52	1,519	1,347
Walmart Inc.	4.500%	4/15/53	550	487
				276,799
Energy (4.2%)				
Apache Corp.	6.000%	1/15/37	1,021	1,009
Apache Corp.	5.100%	9/1/40	2,333	1,991
Apache Corp.	5.250%	2/1/42	454	391
Apache Corp.	4.750%	4/15/43	851	678
Apache Corp.	5.350%	7/1/49	845	708
Baker Hughes Holdings LLC	5.125%	9/15/40	2,847	2,707
Baker Hughes Holdings LLC	4.080%	12/15/47	1,191	953

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
BP Capital Markets America Inc.	5.227%	11/17/34	1,825	1,812
BP Capital Markets America Inc.	3.060%	6/17/41	2,999	2,185
BP Capital Markets America Inc.	3.000%	2/24/50	4,619	3,008
BP Capital Markets America Inc.	2.772%	11/10/50	3,044	1,874
BP Capital Markets America Inc.	2.939%	6/4/51	4,425	2,812
BP Capital Markets America Inc.	3.001%	3/17/52	2,760	1,774
BP Capital Markets America Inc.	3.379%	2/8/61	1,905	1,258
Canadian Natural Resources Ltd.	5.850%	2/1/35	1,299	1,287
Canadian Natural Resources Ltd.	6.500%	2/15/37	825	855
Canadian Natural Resources Ltd.	6.250%	3/15/38	1,610	1,650
Canadian Natural Resources Ltd.	6.750%	2/1/39	600	636
¹ Canadian Natural Resources Ltd.	4.950%	6/1/47	850	739
Cenovus Energy Inc.	5.250%	6/15/37	631	601
Cenovus Energy Inc.	6.750%	11/15/39	525	566
Cenovus Energy Inc.	5.400%	6/15/47	1,131	1,040
Cenovus Energy Inc.	3.750%	2/15/52	1,435	1,013
⁴ Cheniere Corpus Christi Holdings LLC	2.742%	12/31/39	714	575
Cheniere Energy Partners LP	5.750%	8/15/34	2,200	2,201
Chevron Corp.	3.078%	5/11/50	2,436	1,664
Chevron USA Inc.	5.250%	11/15/43	701	697
Chevron USA Inc.	2.343%	8/12/50	1,455	844
CNOOC Finance 2013 Ltd.	4.250%	5/9/43	1,690	1,495
CNOOC Finance 2013 Ltd.	3.300%	9/30/49	660	482
CNOOC Petroleum North America ULC	5.875%	3/10/35	1,470	1,586
CNOOC Petroleum North America ULC	6.400%	5/15/37	2,179	2,481
Columbia Pipeline Group Inc.	5.800%	6/1/45	995	969
ConocoPhillips	5.900%	5/15/38	1,532	1,590
ConocoPhillips	6.500%	2/1/39	2,547	2,802
ConocoPhillips	4.875%	10/1/47	850	774
ConocoPhillips Co.	4.300%	11/15/44	1,382	1,172
ConocoPhillips Co.	3.800%	3/15/52	3,475	2,599
ConocoPhillips Co.	5.300%	5/15/53	1,247	1,185
ConocoPhillips Co.	5.550%	3/15/54	935	921
ConocoPhillips Co.	4.025%	3/15/62	3,412	2,570
ConocoPhillips Co.	5.700%	9/15/63	1,445	1,441
Continental Resources Inc.	4.900%	6/1/44	1,327	1,085
DCP Midstream Operating LP	5.600%	4/1/44	810	773
Devon Energy Corp.	5.600%	7/15/41	1,731	1,611
Devon Energy Corp.	4.750%	5/15/42	1,352	1,131
Devon Energy Corp.	5.000%	6/15/45	1,450	1,235
Diamondback Energy Inc.	4.400%	3/24/51	1,120	893
Diamondback Energy Inc.	4.250%	3/15/52	990	767
Diamondback Energy Inc.	6.250%	3/15/53	1,415	1,461
Diamondback Energy Inc.	5.750%	4/18/54	2,520	2,442
Diamondback Energy Inc.	5.900%	4/18/64	1,750	1,689
¹ Eastern Gas Transmission & Storage Inc.	4.800%	11/1/43	780	684
¹ Eastern Gas Transmission & Storage Inc.	4.600%	12/15/44	900	757
¹ Enbridge Energy Partners LP	7.500%	4/15/38	1,197	1,368
Enbridge Energy Partners LP	5.500%	9/15/40	760	725
Enbridge Energy Partners LP	7.375%	10/15/45	1,540	1,754
Enbridge Inc.	4.500%	6/10/44	1,017	840
Enbridge Inc.	5.500%	12/1/46	967	930
Enbridge Inc.	4.000%	11/15/49	270	204
Enbridge Inc.	3.400%	8/1/51	2,165	1,464
Enbridge Inc.	6.700%	11/15/53	2,485	2,715
Enbridge Inc.	5.950%	4/5/54	1,475	1,464
Energy Transfer LP	5.600%	9/1/34	425	422
Energy Transfer LP	4.900%	3/15/35	832	774
Energy Transfer LP	6.625%	10/15/36	900	950
¹ Energy Transfer LP	5.800%	6/15/38	765	750
Energy Transfer LP	7.500%	7/1/38	995	1,132
Energy Transfer LP	6.050%	6/1/41	804	788
Energy Transfer LP	6.500%	2/1/42	2,345	2,429
Energy Transfer LP	6.100%	2/15/42	143	141
Energy Transfer LP	5.150%	2/1/43	1,444	1,263
Energy Transfer LP	5.950%	10/1/43	905	877
Energy Transfer LP	5.300%	4/1/44	1,955	1,751
Energy Transfer LP	5.000%	5/15/44	454	392
Energy Transfer LP	5.150%	3/15/45	1,961	1,724
Energy Transfer LP	5.350%	5/15/45	1,217	1,089

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Energy Transfer LP	6.125%	12/15/45	2,604	2,552
Energy Transfer LP	5.300%	4/15/47	1,755	1,554
Energy Transfer LP	5.400%	10/1/47	3,608	3,228
Energy Transfer LP	6.000%	6/15/48	1,571	1,516
Energy Transfer LP	6.250%	4/15/49	3,751	3,737
Energy Transfer LP	5.000%	5/15/50	2,962	2,518
Energy Transfer LP	5.950%	5/15/54	2,565	2,485
Energy Transfer LP	6.050%	9/1/54	2,167	2,124
EnLink Midstream Partners LP	5.600%	4/1/44	650	574
EnLink Midstream Partners LP	5.050%	4/1/45	710	579
EnLink Midstream Partners LP	5.450%	6/1/47	875	759
¹ Enterprise Products Operating LLC	6.650%	10/15/34	1,365	1,498
Enterprise Products Operating LLC	7.550%	4/15/38	975	1,152
Enterprise Products Operating LLC	6.125%	10/15/39	770	811
Enterprise Products Operating LLC	5.700%	2/15/42	2,075	2,076
Enterprise Products Operating LLC	4.850%	8/15/42	1,455	1,315
Enterprise Products Operating LLC	4.450%	2/15/43	1,908	1,638
Enterprise Products Operating LLC	4.850%	3/15/44	1,968	1,775
Enterprise Products Operating LLC	5.100%	2/15/45	2,375	2,204
Enterprise Products Operating LLC	4.900%	5/15/46	972	876
Enterprise Products Operating LLC	4.250%	2/15/48	2,500	2,044
Enterprise Products Operating LLC	4.800%	2/1/49	1,986	1,758
Enterprise Products Operating LLC	4.200%	1/31/50	2,255	1,813
Enterprise Products Operating LLC	3.700%	1/31/51	1,065	787
Enterprise Products Operating LLC	3.200%	2/15/52	2,439	1,624
Enterprise Products Operating LLC	3.300%	2/15/53	2,010	1,357
Enterprise Products Operating LLC	4.950%	10/15/54	1,262	1,117
Enterprise Products Operating LLC	3.950%	1/31/60	2,750	2,030
EOG Resources Inc.	3.900%	4/1/35	1,323	1,184
EOG Resources Inc.	4.950%	4/15/50	1,288	1,181
Exxon Mobil Corp.	2.995%	8/16/39	1,473	1,120
Exxon Mobil Corp.	4.227%	3/19/40	3,202	2,819
Exxon Mobil Corp.	3.567%	3/6/45	2,255	1,721
Exxon Mobil Corp.	4.114%	3/1/46	3,582	2,957
Exxon Mobil Corp.	3.095%	8/16/49	2,675	1,814
Exxon Mobil Corp.	4.327%	3/19/50	4,545	3,830
Exxon Mobil Corp.	3.452%	4/15/51	5,260	3,798
Halliburton Co.	4.850%	11/15/35	1,615	1,536
Halliburton Co.	6.700%	9/15/38	2,096	2,304
Halliburton Co.	4.500%	11/15/41	865	747
Halliburton Co.	4.750%	8/1/43	2,266	1,994
Halliburton Co.	5.000%	11/15/45	4,083	3,696
Hess Corp.	6.000%	1/15/40	1,116	1,153
Hess Corp.	5.600%	2/15/41	2,362	2,357
Hess Corp.	5.800%	4/1/47	863	874
Kinder Morgan Energy Partners LP	5.800%	3/15/35	1,547	1,555
Kinder Morgan Energy Partners LP	6.500%	2/1/37	975	1,020
¹ Kinder Morgan Energy Partners LP	6.950%	1/15/38	1,715	1,862
Kinder Morgan Energy Partners LP	6.500%	9/1/39	706	731
Kinder Morgan Energy Partners LP	6.550%	9/15/40	1,451	1,495
Kinder Morgan Energy Partners LP	6.375%	3/1/41	2,011	2,045
Kinder Morgan Energy Partners LP	5.625%	9/1/41	925	870
Kinder Morgan Energy Partners LP	5.000%	8/15/42	607	530
Kinder Morgan Energy Partners LP	4.700%	11/1/42	500	420
Kinder Morgan Energy Partners LP	5.000%	3/1/43	1,385	1,208
Kinder Morgan Energy Partners LP	5.500%	3/1/44	946	876
Kinder Morgan Energy Partners LP	5.400%	9/1/44	865	792
Kinder Morgan Inc.	5.550%	6/1/45	2,992	2,792
Kinder Morgan Inc.	5.050%	2/15/46	1,293	1,132
Kinder Morgan Inc.	5.200%	3/1/48	2,075	1,841
Kinder Morgan Inc.	3.250%	8/1/50	914	584
Marathon Oil Corp.	6.600%	10/1/37	1,247	1,351
Marathon Oil Corp.	5.200%	6/1/45	1,315	1,209
Marathon Petroleum Corp.	6.500%	3/1/41	2,915	3,033
Marathon Petroleum Corp.	4.750%	9/15/44	1,437	1,225
Marathon Petroleum Corp.	4.500%	4/1/48	171	138
Marathon Petroleum Corp.	5.000%	9/15/54	411	348
MPLX LP	4.500%	4/15/38	3,834	3,346
MPLX LP	5.200%	3/1/47	1,174	1,051
⁴ MPLX LP	5.200%	12/1/47	600	528

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
MPLX LP	5.200%	12/1/47	617	543
MPLX LP	4.700%	4/15/48	2,385	1,971
MPLX LP	5.500%	2/15/49	2,654	2,452
MPLX LP	4.950%	3/14/52	2,112	1,793
MPLX LP	5.650%	3/1/53	1,105	1,038
MPLX LP	4.900%	4/15/58	275	226
NOV Inc.	3.950%	12/1/42	1,663	1,258
Occidental Petroleum Corp.	6.450%	9/15/36	3,111	3,246
Occidental Petroleum Corp.	6.200%	3/15/40	1,851	1,849
Occidental Petroleum Corp.	6.600%	3/15/46	2,184	2,276
Occidental Petroleum Corp.	4.400%	4/15/46	334	262
Occidental Petroleum Corp.	4.200%	3/15/48	450	341
ONEOK Inc.	6.000%	6/15/35	685	699
ONEOK Inc.	5.150%	10/15/43	425	384
ONEOK Inc.	4.250%	9/15/46	450	352
ONEOK Inc.	4.950%	7/13/47	1,440	1,231
ONEOK Inc.	4.200%	10/3/47	810	621
ONEOK Inc.	5.200%	7/15/48	1,780	1,578
ONEOK Inc.	4.450%	9/1/49	1,345	1,057
ONEOK Inc.	3.950%	3/1/50	1,789	1,304
ONEOK Inc.	4.500%	3/15/50	825	653
ONEOK Inc.	7.150%	1/15/51	793	877
ONEOK Inc.	6.625%	9/1/53	2,885	3,081
ONEOK Partners LP	6.650%	10/1/36	780	825
ONEOK Partners LP	6.850%	10/15/37	970	1,041
ONEOK Partners LP	6.125%	2/1/41	1,137	1,136
ONEOK Partners LP	6.200%	9/15/43	971	974
Ovintiv Inc.	6.500%	8/15/34	932	975
Ovintiv Inc.	6.625%	8/15/37	873	907
Ovintiv Inc.	6.500%	2/1/38	600	616
Ovintiv Inc.	7.100%	7/15/53	925	1,015
Phillips 66	4.650%	11/15/34	2,253	2,094
Phillips 66	5.875%	5/1/42	2,865	2,885
Phillips 66	4.875%	11/15/44	1,808	1,600
Phillips 66	3.300%	3/15/52	2,170	1,420
Phillips 66 Co.	4.680%	2/15/45	345	293
Phillips 66 Co.	4.900%	10/1/46	1,610	1,417
Phillips 66 Co.	5.650%	6/15/54	775	745
Plains All American Pipeline LP	6.650%	1/15/37	1,048	1,100
Plains All American Pipeline LP	5.150%	6/1/42	1,110	984
Plains All American Pipeline LP	4.300%	1/31/43	425	335
Plains All American Pipeline LP	4.700%	6/15/44	1,273	1,049
Plains All American Pipeline LP	4.900%	2/15/45	1,480	1,255
Sabine Pass Liquefaction LLC	5.900%	9/15/37	1,125	1,153
Shell International Finance BV	4.125%	5/11/35	3,230	2,961
Shell International Finance BV	6.375%	12/15/38	3,829	4,220
Shell International Finance BV	5.500%	3/25/40	1,735	1,746
Shell International Finance BV	2.875%	11/26/41	1,459	1,038
Shell International Finance BV	3.625%	8/21/42	832	654
Shell International Finance BV	4.550%	8/12/43	2,544	2,265
Shell International Finance BV	4.375%	5/11/45	5,400	4,611
Shell International Finance BV	4.000%	5/10/46	3,962	3,189
Shell International Finance BV	3.750%	9/12/46	2,004	1,550
Shell International Finance BV	3.125%	11/7/49	2,525	1,715
Shell International Finance BV	3.250%	4/6/50	2,467	1,715
Shell International Finance BV	3.000%	11/26/51	1,971	1,290
Spectra Energy Partners LP	5.950%	9/25/43	382	380
Spectra Energy Partners LP	4.500%	3/15/45	489	398
Suncor Energy Inc.	5.950%	12/1/34	1,193	1,219
Suncor Energy Inc.	6.800%	5/15/38	1,185	1,265
Suncor Energy Inc.	6.500%	6/15/38	2,188	2,292
Suncor Energy Inc.	6.850%	6/1/39	977	1,052
Suncor Energy Inc.	4.000%	11/15/47	1,593	1,196
Suncor Energy Inc.	3.750%	3/4/51	805	578
Targa Resources Corp.	4.950%	4/15/52	1,995	1,697
Targa Resources Corp.	6.500%	2/15/53	1,830	1,923
Tennessee Gas Pipeline Co. LLC	7.625%	4/1/37	735	840
TotalEnergies Capital International SA	2.986%	6/29/41	1,305	948
TotalEnergies Capital International SA	3.461%	7/12/49	1,490	1,082
TotalEnergies Capital International SA	3.127%	5/29/50	4,565	3,086

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
TotalEnergies Capital International SA	3.386%	6/29/60	1,395	935
TotalEnergies Capital SA	5.488%	4/5/54	3,045	3,005
TotalEnergies Capital SA	5.638%	4/5/64	2,190	2,171
TransCanada PipeLines Ltd.	5.850%	3/15/36	320	322
TransCanada PipeLines Ltd.	6.200%	10/15/37	3,308	3,417
TransCanada PipeLines Ltd.	4.750%	5/15/38	767	702
TransCanada PipeLines Ltd.	7.250%	8/15/38	982	1,109
TransCanada PipeLines Ltd.	7.625%	1/15/39	1,637	1,909
TransCanada PipeLines Ltd.	6.100%	6/1/40	1,190	1,212
TransCanada PipeLines Ltd.	5.000%	10/16/43	939	842
TransCanada PipeLines Ltd.	4.875%	5/15/48	2,210	1,944
TransCanada PipeLines Ltd.	5.100%	3/15/49	1,630	1,481
Transcontinental Gas Pipe Line Co. LLC	5.400%	8/15/41	770	747
Transcontinental Gas Pipe Line Co. LLC	4.450%	8/1/42	670	583
Transcontinental Gas Pipe Line Co. LLC	4.600%	3/15/48	1,400	1,192
Transcontinental Gas Pipe Line Co. LLC	3.950%	5/15/50	1,415	1,071
Valero Energy Corp.	6.625%	6/15/37	2,370	2,528
Valero Energy Corp.	4.900%	3/15/45	1,220	1,092
Valero Energy Corp.	3.650%	12/1/51	1,276	883
Valero Energy Corp.	4.000%	6/1/52	1,050	770
Western Midstream Operating LP	5.450%	4/1/44	1,197	1,072
Western Midstream Operating LP	5.300%	3/1/48	1,280	1,099
Western Midstream Operating LP	5.500%	8/15/48	720	622
Western Midstream Operating LP	5.250%	2/1/50	1,685	1,466
Williams Cos. Inc.	6.300%	4/15/40	2,145	2,223
Williams Cos. Inc.	5.800%	11/15/43	195	189
Williams Cos. Inc.	5.400%	3/4/44	1,465	1,381
Williams Cos. Inc.	5.750%	6/24/44	865	847
Williams Cos. Inc.	5.100%	9/15/45	2,470	2,227
Williams Cos. Inc.	4.850%	3/1/48	2,130	1,842
Williams Cos. Inc.	3.500%	10/15/51	1,628	1,129
				354,470
Financials (6.1%)				
AerCap Ireland Capital DAC	3.850%	10/29/41	2,823	2,213
Aflac Inc.	4.000%	10/15/46	789	621
Alleghany Corp.	4.900%	9/15/44	975	907
Alleghany Corp.	3.250%	8/15/51	990	667
Allstate Corp.	5.550%	5/9/35	572	579
Allstate Corp.	5.950%	4/1/36	940	986
Allstate Corp.	4.200%	12/15/46	864	698
Allstate Corp.	3.850%	8/10/49	1,891	1,429
¹ Allstate Corp.	6.500%	5/15/57	925	931
American Express Co.	4.050%	12/3/42	1,940	1,614
American Financial Group Inc.	4.500%	6/15/47	935	798
American International Group Inc.	3.875%	1/15/35	756	673
American International Group Inc.	6.250%	5/1/36	975	1,030
American International Group Inc.	4.500%	7/16/44	970	839
American International Group Inc.	4.750%	4/1/48	2,613	2,306
American International Group Inc.	4.375%	6/30/50	2,065	1,709
Aon Corp.	6.250%	9/30/40	755	797
Aon Corp.	2.900%	8/23/51	1,545	943
Aon Corp.	3.900%	2/28/52	1,497	1,107
Aon Global Ltd.	4.600%	6/14/44	807	688
Aon Global Ltd.	4.750%	5/15/45	954	826
Aon North America Inc.	5.750%	3/1/54	3,770	3,684
Apollo Global Management Inc.	5.800%	5/21/54	1,375	1,354
Arch Capital Finance LLC	5.031%	12/15/46	810	734
Arch Capital Group Ltd.	3.635%	6/30/50	1,854	1,336
Arch Capital Group US Inc.	5.144%	11/1/43	1,006	922
Arthur J Gallagher & Co.	3.500%	5/20/51	1,735	1,197
Arthur J Gallagher & Co.	3.050%	3/9/52	705	432
Arthur J Gallagher & Co.	5.750%	3/2/53	1,135	1,103
Arthur J Gallagher & Co.	6.750%	2/15/54	1,070	1,178
Arthur J Gallagher & Co.	5.750%	7/15/54	920	893
Athene Holding Ltd.	3.950%	5/25/51	930	666
Athene Holding Ltd.	3.450%	5/15/52	980	626
Athene Holding Ltd.	6.250%	4/1/54	2,195	2,196
Bank of America Corp.	6.110%	1/29/37	4,361	4,532
¹ Bank of America Corp.	4.244%	4/24/38	3,672	3,248

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Bank of America Corp.	7.750%	5/14/38	1,838	2,182
¹ Bank of America Corp.	4.078%	4/23/40	3,556	3,020
¹ Bank of America Corp.	2.676%	6/19/41	10,416	7,282
¹ Bank of America Corp.	5.875%	2/7/42	2,995	3,115
Bank of America Corp.	3.311%	4/22/42	7,344	5,521
¹ Bank of America Corp.	5.000%	1/21/44	3,031	2,858
¹ Bank of America Corp.	4.875%	4/1/44	643	592
¹ Bank of America Corp.	3.946%	1/23/49	1,382	1,088
¹ Bank of America Corp.	4.330%	3/15/50	5,560	4,642
¹ Bank of America Corp.	4.083%	3/20/51	10,250	8,188
¹ Bank of America Corp.	2.831%	10/24/51	2,783	1,754
¹ Bank of America Corp.	3.483%	3/13/52	1,020	731
Bank of America Corp.	2.972%	7/21/52	4,318	2,816
¹ Bank of America NA	6.000%	10/15/36	1,886	1,982
Barclays plc	3.811%	3/10/42	1,665	1,284
Barclays plc	3.330%	11/24/42	2,620	1,878
Barclays plc	5.250%	8/17/45	2,831	2,665
Barclays plc	4.950%	1/10/47	3,333	2,972
Barclays plc	6.036%	3/12/55	735	745
Berkshire Hathaway Finance Corp.	5.750%	1/15/40	435	462
Berkshire Hathaway Finance Corp.	4.400%	5/15/42	1,615	1,464
Berkshire Hathaway Finance Corp.	4.300%	5/15/43	913	799
Berkshire Hathaway Finance Corp.	4.200%	8/15/48	4,979	4,180
Berkshire Hathaway Finance Corp.	4.250%	1/15/49	3,795	3,243
Berkshire Hathaway Finance Corp.	2.850%	10/15/50	3,240	2,084
Berkshire Hathaway Finance Corp.	3.850%	3/15/52	4,825	3,734
Berkshire Hathaway Inc.	4.500%	2/11/43	1,913	1,771
BlackRock Funding Inc.	5.250%	3/14/54	2,649	2,559
Brighthouse Financial Inc.	4.700%	6/22/47	1,228	953
Brighthouse Financial Inc.	3.850%	12/22/51	825	524
Brookfield Finance Inc.	5.675%	1/15/35	900	890
Brookfield Finance Inc.	4.700%	9/20/47	1,738	1,470
Brookfield Finance Inc.	3.500%	3/30/51	665	460
Brookfield Finance Inc.	3.625%	2/15/52	985	686
Brookfield Finance Inc.	5.968%	3/4/54	1,400	1,385
Brookfield Finance LLC	3.450%	4/15/50	1,010	693
Brown & Brown Inc.	4.950%	3/17/52	1,060	901
Chubb Corp.	6.000%	5/11/37	823	878
¹ Chubb Corp.	6.500%	5/15/38	830	925
Chubb INA Holdings LLC	6.700%	5/15/36	930	1,045
Chubb INA Holdings LLC	4.150%	3/13/43	1,477	1,263
Chubb INA Holdings LLC	4.350%	11/3/45	2,055	1,775
Chubb INA Holdings LLC	2.850%	12/15/51	532	348
Chubb INA Holdings LLC	3.050%	12/15/61	2,137	1,359
Cincinnati Financial Corp.	6.125%	11/1/34	785	817
Citigroup Inc.	6.125%	8/25/36	1,091	1,116
¹ Citigroup Inc.	3.878%	1/24/39	2,395	2,003
Citigroup Inc.	8.125%	7/15/39	2,894	3,615
¹ Citigroup Inc.	5.316%	3/26/41	2,414	2,327
Citigroup Inc.	5.875%	1/30/42	1,595	1,636
Citigroup Inc.	2.904%	11/3/42	2,199	1,532
Citigroup Inc.	6.675%	9/13/43	1,667	1,814
Citigroup Inc.	5.300%	5/6/44	1,605	1,493
Citigroup Inc.	4.650%	7/30/45	2,172	1,896
Citigroup Inc.	4.750%	5/18/46	3,983	3,415
¹ Citigroup Inc.	4.281%	4/24/48	2,077	1,725
Citigroup Inc.	4.650%	7/23/48	3,485	3,038
CME Group Inc.	5.300%	9/15/43	1,393	1,392
CME Group Inc.	4.150%	6/15/48	420	354
¹ Cooperatieve Rabobank UA	5.250%	5/24/41	2,514	2,484
Cooperatieve Rabobank UA	5.750%	12/1/43	1,869	1,842
Cooperatieve Rabobank UA	5.250%	8/4/45	2,759	2,614
Corebridge Financial Inc.	4.350%	4/5/42	240	198
Corebridge Financial Inc.	4.400%	4/5/52	2,480	1,952
Equitable Holdings Inc.	5.000%	4/20/48	1,874	1,681
Everest Reinsurance Holdings Inc.	4.868%	6/1/44	690	605
Everest Reinsurance Holdings Inc.	3.500%	10/15/50	1,970	1,326
Everest Reinsurance Holdings Inc.	3.125%	10/15/52	1,545	955
⁴ Fairfax Financial Holdings Ltd.	6.350%	3/22/54	1,530	1,532
⁴ Fairfax Financial Holdings Ltd.	6.100%	3/15/55	1,000	966

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Fidelity National Financial Inc.	3.200%	9/17/51	975	600
Fifth Third Bancorp	8.250%	3/1/38	1,608	1,901
Franklin Resources Inc.	2.950%	8/12/51	655	407
GATX Corp.	3.100%	6/1/51	1,399	884
GATX Corp.	6.050%	6/5/54	550	551
GE Capital International Funding Co. Unlimited Co.	4.418%	11/15/35	2,490	2,297
Goldman Sachs Group Inc.	6.450%	5/1/36	1,571	1,674
Goldman Sachs Group Inc.	6.750%	10/1/37	11,083	11,967
¹ Goldman Sachs Group Inc.	4.017%	10/31/38	5,945	5,057
¹ Goldman Sachs Group Inc.	4.411%	4/23/39	2,799	2,473
Goldman Sachs Group Inc.	6.250%	2/1/41	5,553	5,898
Goldman Sachs Group Inc.	3.210%	4/22/42	4,450	3,297
Goldman Sachs Group Inc.	3.436%	2/24/43	1,962	1,480
¹ Goldman Sachs Group Inc.	4.800%	7/8/44	3,602	3,250
Goldman Sachs Group Inc.	5.150%	5/22/45	890	832
Goldman Sachs Group Inc.	4.750%	10/21/45	1,008	904
^{3,4} Hannon Armstrong Sustainable Infrastructure Capital Inc.	6.375%	7/1/34	875	861
Hartford Financial Services Group Inc.	5.950%	10/15/36	921	959
Hartford Financial Services Group Inc.	6.100%	10/1/41	503	520
Hartford Financial Services Group Inc.	4.300%	4/15/43	850	717
Hartford Financial Services Group Inc.	3.600%	8/19/49	1,635	1,194
Hartford Financial Services Group Inc.	2.900%	9/15/51	1,200	753
¹ HSBC Bank USA NA	5.875%	11/1/34	1,133	1,185
¹ HSBC Bank USA NA	5.625%	8/15/35	700	690
¹ HSBC Bank USA NA	7.000%	1/15/39	790	886
¹ HSBC Holdings plc	6.500%	5/2/36	2,389	2,471
HSBC Holdings plc	6.500%	9/15/37	2,177	2,256
¹ HSBC Holdings plc	6.500%	9/15/37	3,590	3,680
¹ HSBC Holdings plc	6.800%	6/1/38	985	1,042
HSBC Holdings plc	6.100%	1/14/42	2,580	2,744
HSBC Holdings plc	6.332%	3/9/44	4,590	4,799
HSBC Holdings plc	5.250%	3/14/44	2,825	2,619
Intercontinental Exchange Inc.	2.650%	9/15/40	2,154	1,494
Intercontinental Exchange Inc.	4.250%	9/21/48	2,462	2,016
Intercontinental Exchange Inc.	3.000%	6/15/50	2,368	1,537
Intercontinental Exchange Inc.	4.950%	6/15/52	2,470	2,250
Intercontinental Exchange Inc.	3.000%	9/15/60	2,370	1,417
Intercontinental Exchange Inc.	5.200%	6/15/62	1,885	1,756
Invesco Finance plc	5.375%	11/30/43	866	822
Jackson Financial Inc.	4.000%	11/23/51	820	571
Jefferies Financial Group Inc.	6.250%	1/15/36	745	753
Jefferies Financial Group Inc.	6.500%	1/20/43	986	1,029
JPMorgan Chase & Co.	6.400%	5/15/38	2,305	2,548
¹ JPMorgan Chase & Co.	3.882%	7/24/38	4,732	4,060
¹ JPMorgan Chase & Co.	5.500%	10/15/40	1,494	1,500
¹ JPMorgan Chase & Co.	3.109%	4/22/41	4,039	3,022
JPMorgan Chase & Co.	5.600%	7/15/41	4,577	4,658
JPMorgan Chase & Co.	2.525%	11/19/41	2,151	1,468
JPMorgan Chase & Co.	5.400%	1/6/42	2,763	2,746
JPMorgan Chase & Co.	3.157%	4/22/42	965	716
JPMorgan Chase & Co.	5.625%	8/16/43	1,690	1,717
JPMorgan Chase & Co.	4.850%	2/1/44	1,840	1,717
JPMorgan Chase & Co.	4.950%	6/1/45	2,764	2,581
¹ JPMorgan Chase & Co.	4.260%	2/22/48	4,960	4,157
¹ JPMorgan Chase & Co.	4.032%	7/24/48	4,146	3,336
¹ JPMorgan Chase & Co.	3.964%	11/15/48	4,964	3,946
¹ JPMorgan Chase & Co.	3.897%	1/23/49	2,976	2,345
¹ JPMorgan Chase & Co.	3.109%	4/22/51	5,121	3,490
¹ JPMorgan Chase & Co.	3.328%	4/22/52	5,317	3,749
Legg Mason Inc.	5.625%	1/15/44	1,015	987
Lincoln National Corp.	6.300%	10/9/37	680	695
Lincoln National Corp.	7.000%	6/15/40	545	590
Lincoln National Corp.	4.350%	3/1/48	1,075	817
Lincoln National Corp.	4.375%	6/15/50	490	373
Lloyds Banking Group plc	5.300%	12/1/45	1,419	1,293
Lloyds Banking Group plc	3.369%	12/14/46	923	642
Lloyds Banking Group plc	4.344%	1/9/48	3,302	2,577
Loews Corp.	6.000%	2/1/35	425	448
Loews Corp.	4.125%	5/15/43	1,532	1,278
Manulife Financial Corp.	5.375%	3/4/46	1,363	1,313

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Markel Group Inc.	5.000%	4/5/46	1,185	1,047
Markel Group Inc.	4.300%	11/1/47	622	497
Markel Group Inc.	5.000%	5/20/49	800	707
Markel Group Inc.	4.150%	9/17/50	1,245	956
Markel Group Inc.	3.450%	5/7/52	590	396
Markel Group Inc.	6.000%	5/16/54	1,070	1,059
Marsh & McLennan Cos. Inc.	4.750%	3/15/39	2,130	1,981
Marsh & McLennan Cos. Inc.	4.350%	1/30/47	1,074	907
Marsh & McLennan Cos. Inc.	4.200%	3/1/48	456	371
Marsh & McLennan Cos. Inc.	4.900%	3/15/49	1,799	1,612
Marsh & McLennan Cos. Inc.	2.900%	12/15/51	435	271
Marsh & McLennan Cos. Inc.	6.250%	11/1/52	565	612
Marsh & McLennan Cos. Inc.	5.450%	3/15/53	530	516
Marsh & McLennan Cos. Inc.	5.450%	3/15/54	2,213	2,150
Mastercard Inc.	3.800%	11/21/46	1,735	1,378
Mastercard Inc.	3.650%	6/1/49	1,382	1,055
Mastercard Inc.	3.850%	3/26/50	3,188	2,515
Mastercard Inc.	2.950%	3/15/51	1,700	1,125
MetLife Inc.	5.300%	12/15/34	900	898
MetLife Inc.	5.700%	6/15/35	1,849	1,899
¹ MetLife Inc.	6.400%	12/15/36	1,445	1,463
¹ MetLife Inc.	10.750%	8/1/39	825	1,099
MetLife Inc.	5.875%	2/6/41	1,808	1,850
MetLife Inc.	4.875%	11/13/43	2,071	1,885
MetLife Inc.	4.721%	12/15/44	1,125	993
MetLife Inc.	4.050%	3/1/45	1,618	1,299
MetLife Inc.	5.000%	7/15/52	495	451
MetLife Inc.	5.250%	1/15/54	2,205	2,093
Mitsubishi UFJ Financial Group Inc.	4.286%	7/26/38	562	507
Mitsubishi UFJ Financial Group Inc.	4.153%	3/7/39	1,135	1,002
Mitsubishi UFJ Financial Group Inc.	3.751%	7/18/39	2,799	2,338
¹ Morgan Stanley	3.971%	7/22/38	1,142	967
¹ Morgan Stanley	4.457%	4/22/39	2,115	1,890
Morgan Stanley	3.217%	4/22/42	4,159	3,117
Morgan Stanley	6.375%	7/24/42	4,001	4,398
Morgan Stanley	4.300%	1/27/45	5,499	4,678
¹ Morgan Stanley	4.375%	1/22/47	3,477	2,977
¹ Morgan Stanley	5.597%	3/24/51	3,358	3,397
¹ Morgan Stanley	2.802%	1/25/52	3,960	2,491
Nasdaq Inc.	2.500%	12/21/40	1,386	906
Nasdaq Inc.	3.250%	4/28/50	1,127	751
Nasdaq Inc.	3.950%	3/7/52	1,170	868
Nasdaq Inc.	5.950%	8/15/53	1,235	1,248
Nasdaq Inc.	6.100%	6/28/63	1,477	1,498
¹ Nationwide Financial Services Inc.	6.750%	5/15/37	860	868
³ Nomura Holdings Inc.	5.783%	7/3/34	600	598
Old Republic International Corp.	3.850%	6/11/51	1,020	721
Principal Financial Group Inc.	4.625%	9/15/42	975	865
Principal Financial Group Inc.	4.350%	5/15/43	717	610
Principal Financial Group Inc.	4.300%	11/15/46	531	440
Principal Financial Group Inc.	5.500%	3/15/53	950	911
Progressive Corp.	4.350%	4/25/44	980	842
Progressive Corp.	4.125%	4/15/47	2,613	2,140
Progressive Corp.	4.200%	3/15/48	1,134	931
Progressive Corp.	3.950%	3/26/50	895	704
¹ Prudential Financial Inc.	5.700%	12/14/36	2,065	2,113
¹ Prudential Financial Inc.	6.625%	12/1/37	808	899
¹ Prudential Financial Inc.	3.000%	3/10/40	846	625
¹ Prudential Financial Inc.	6.625%	6/21/40	584	642
¹ Prudential Financial Inc.	5.100%	8/15/43	1,195	1,072
¹ Prudential Financial Inc.	4.600%	5/15/44	1,125	982
Prudential Financial Inc.	3.905%	12/7/47	1,820	1,399
Prudential Financial Inc.	3.935%	12/7/49	1,963	1,489
¹ Prudential Financial Inc.	4.350%	2/25/50	1,912	1,557
¹ Prudential Financial Inc.	3.700%	3/13/51	2,131	1,544
Raymond James Financial Inc.	4.950%	7/15/46	860	773
Raymond James Financial Inc.	3.750%	4/1/51	1,460	1,075
¹ Regions Bank	6.450%	6/26/37	980	999
Regions Financial Corp.	7.375%	12/10/37	548	592
Reinsurance Group of America Inc.	5.750%	9/15/34	1,100	1,096

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Selective Insurance Group Inc.	5.375%	3/1/49	580	545
Sumitomo Mitsui Financial Group Inc.	2.296%	1/12/41	1,052	702
Sumitomo Mitsui Financial Group Inc.	6.184%	7/13/43	2,285	2,493
Transatlantic Holdings Inc.	8.000%	11/30/39	520	653
Travelers Cos. Inc.	6.750%	6/20/36	581	652
¹ Travelers Cos. Inc.	6.250%	6/15/37	1,360	1,468
Travelers Cos. Inc.	5.350%	11/1/40	1,780	1,753
Travelers Cos. Inc.	4.600%	8/1/43	448	403
Travelers Cos. Inc.	4.300%	8/25/45	856	727
Travelers Cos. Inc.	3.750%	5/15/46	1,047	820
Travelers Cos. Inc.	4.000%	5/30/47	1,535	1,238
Travelers Cos. Inc.	4.100%	3/4/49	1,380	1,125
Travelers Cos. Inc.	2.550%	4/27/50	1,248	760
Travelers Cos. Inc.	3.050%	6/8/51	1,565	1,048
Travelers Cos. Inc.	5.450%	5/25/53	1,183	1,185
UBS AG	4.500%	6/26/48	50	44
UBS Group AG	4.875%	5/15/45	4,273	3,836
Unum Group	5.750%	8/15/42	640	616
Unum Group	4.500%	12/15/49	1,125	876
Unum Group	4.125%	6/15/51	1,230	904
Unum Group	6.000%	6/15/54	450	431
Visa Inc.	4.150%	12/14/35	2,582	2,409
Visa Inc.	2.700%	4/15/40	1,569	1,144
Visa Inc.	4.300%	12/14/45	7,106	6,161
Visa Inc.	3.650%	9/15/47	885	686
Visa Inc.	2.000%	8/15/50	2,900	1,631
Voya Financial Inc.	5.700%	7/15/43	954	922
Voya Financial Inc.	4.800%	6/15/46	700	593
W R Berkley Corp.	4.750%	8/1/44	1,405	1,244
W R Berkley Corp.	3.550%	3/30/52	540	373
W R Berkley Corp.	3.150%	9/30/61	745	444
Wachovia Corp.	5.500%	8/1/35	1,933	1,906
¹ Wells Fargo & Co.	5.950%	12/15/36	1,166	1,159
¹ Wells Fargo & Co.	3.068%	4/30/41	5,635	4,133
Wells Fargo & Co.	5.375%	11/2/43	2,996	2,808
Wells Fargo & Co.	5.606%	1/15/44	4,362	4,188
¹ Wells Fargo & Co.	4.650%	11/4/44	4,878	4,121
Wells Fargo & Co.	3.900%	5/1/45	4,296	3,391
¹ Wells Fargo & Co.	4.900%	11/17/45	4,057	3,531
¹ Wells Fargo & Co.	4.400%	6/14/46	2,679	2,163
¹ Wells Fargo & Co.	4.750%	12/7/46	3,589	3,039
¹ Wells Fargo & Co.	5.013%	4/4/51	10,292	9,383
¹ Wells Fargo & Co.	4.611%	4/25/53	5,402	4,622
¹ Wells Fargo Bank NA	5.850%	2/1/37	1,996	2,047
¹ Wells Fargo Bank NA	6.600%	1/15/38	1,394	1,529
Western Union Co.	6.200%	11/17/36	640	649
Westpac Banking Corp.	4.421%	7/24/39	1,644	1,450
Westpac Banking Corp.	2.963%	11/16/40	1,920	1,337
Westpac Banking Corp.	3.133%	11/18/41	1,818	1,275
Willis North America Inc.	5.050%	9/15/48	983	857
Willis North America Inc.	3.875%	9/15/49	1,356	975
Willis North America Inc.	5.900%	3/5/54	900	874
XL Group Ltd.	5.250%	12/15/43	545	506
				511,652
Health Care (7.4%)				
Abbott Laboratories	4.750%	11/30/36	1,840	1,785
Abbott Laboratories	6.150%	11/30/37	483	527
Abbott Laboratories	6.000%	4/1/39	1,331	1,445
Abbott Laboratories	5.300%	5/27/40	1,218	1,226
Abbott Laboratories	4.750%	4/15/43	990	929
Abbott Laboratories	4.900%	11/30/46	4,845	4,563
AbbVie Inc.	4.550%	3/15/35	3,583	3,398
AbbVie Inc.	4.500%	5/14/35	4,962	4,679
AbbVie Inc.	4.300%	5/14/36	2,082	1,914
AbbVie Inc.	4.050%	11/21/39	7,448	6,463
AbbVie Inc.	4.625%	10/1/42	1,230	1,108
AbbVie Inc.	4.400%	11/6/42	5,308	4,662
AbbVie Inc.	5.350%	3/15/44	110	109
AbbVie Inc.	4.850%	6/15/44	2,136	1,978

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
AbbVie Inc.	4.750%	3/15/45	1,397	1,269
AbbVie Inc.	4.700%	5/14/45	4,581	4,138
AbbVie Inc.	4.450%	5/14/46	1,519	1,318
AbbVie Inc.	4.875%	11/14/48	1,793	1,647
AbbVie Inc.	4.250%	11/21/49	10,480	8,722
AbbVie Inc.	5.400%	3/15/54	5,675	5,615
AbbVie Inc.	5.500%	3/15/64	3,870	3,819
Adventist Health System	5.757%	12/1/34	600	599
Adventist Health System	3.630%	3/1/49	820	586
Advocate Health & Hospitals Corp.	4.272%	8/15/48	825	711
Advocate Health & Hospitals Corp.	3.387%	10/15/49	875	639
¹ Advocate Health & Hospitals Corp.	3.008%	6/15/50	828	560
Aetna Inc.	6.625%	6/15/36	1,555	1,648
Aetna Inc.	6.750%	12/15/37	989	1,056
Aetna Inc.	4.500%	5/15/42	1,013	846
Aetna Inc.	4.125%	11/15/42	745	585
Aetna Inc.	4.750%	3/15/44	873	734
Aetna Inc.	3.875%	8/15/47	1,482	1,075
AHS Hospital Corp.	5.024%	7/1/45	875	831
¹ AHS Hospital Corp.	2.780%	7/1/51	1,035	657
¹ Allina Health System	3.887%	4/15/49	1,235	975
Amgen Inc.	6.400%	2/1/39	800	857
Amgen Inc.	3.150%	2/21/40	3,439	2,570
Amgen Inc.	2.800%	8/15/41	1,050	737
Amgen Inc.	4.950%	10/1/41	591	542
Amgen Inc.	5.150%	11/15/41	1,504	1,403
Amgen Inc.	5.650%	6/15/42	730	722
Amgen Inc.	5.600%	3/2/43	5,400	5,321
Amgen Inc.	4.400%	5/1/45	5,155	4,336
Amgen Inc.	4.563%	6/15/48	2,677	2,264
Amgen Inc.	3.375%	2/21/50	4,467	3,138
Amgen Inc.	4.663%	6/15/51	5,798	4,947
Amgen Inc.	3.000%	1/15/52	2,617	1,709
Amgen Inc.	4.200%	2/22/52	1,813	1,433
Amgen Inc.	4.875%	3/1/53	1,785	1,572
Amgen Inc.	5.650%	3/2/53	6,610	6,513
Amgen Inc.	2.770%	9/1/53	1,852	1,107
Amgen Inc.	4.400%	2/22/62	1,972	1,567
Amgen Inc.	5.750%	3/2/63	4,666	4,575
¹ Ascension Health	3.106%	11/15/39	1,160	897
Ascension Health	3.945%	11/15/46	1,591	1,327
¹ Ascension Health	4.847%	11/15/53	962	915
AstraZeneca plc	6.450%	9/15/37	4,746	5,281
AstraZeneca plc	4.000%	9/18/42	2,656	2,231
AstraZeneca plc	4.375%	11/16/45	1,567	1,361
AstraZeneca plc	2.125%	8/6/50	484	271
AstraZeneca plc	3.000%	5/28/51	1,679	1,123
Banner Health	2.907%	1/1/42	825	596
Banner Health	2.913%	1/1/51	666	443
¹ Baptist Health South Florida Obligated Group	3.115%	11/15/71	550	325
¹ Baptist Healthcare System Obligated Group	3.540%	8/15/50	1,186	869
Baxalta Inc.	5.250%	6/23/45	1,485	1,396
Baxter International Inc.	3.500%	8/15/46	978	686
Baxter International Inc.	3.132%	12/1/51	1,412	887
Baylor Scott & White Holdings	4.185%	11/15/45	1,090	936
Baylor Scott & White Holdings	3.967%	11/15/46	951	785
¹ Baylor Scott & White Holdings	2.839%	11/15/50	1,260	825
Becton Dickinson & Co.	4.685%	12/15/44	2,207	1,942
Becton Dickinson & Co.	4.669%	6/6/47	2,681	2,338
Becton Dickinson & Co.	3.794%	5/20/50	579	437
¹ Beth Israel Lahey Health Inc.	3.080%	7/1/51	900	575
Biogen Inc.	3.150%	5/1/50	2,865	1,847
Biogen Inc.	3.250%	2/15/51	1,296	860
¹ Bon Secours Mercy Health Inc.	3.205%	6/1/50	995	676
Boston Scientific Corp.	6.500%	11/15/35	555	614
Boston Scientific Corp.	4.550%	3/1/39	1,070	997
Boston Scientific Corp.	7.375%	1/15/40	534	627
Boston Scientific Corp.	4.700%	3/1/49	1,220	1,086
Bristol-Myers Squibb Co.	4.125%	6/15/39	2,631	2,282
Bristol-Myers Squibb Co.	3.550%	3/15/42	1,788	1,389

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Bristol-Myers Squibb Co.	3.250%	8/1/42	589	435
Bristol-Myers Squibb Co.	4.625%	5/15/44	2,291	2,032
Bristol-Myers Squibb Co.	4.350%	11/15/47	2,414	2,009
Bristol-Myers Squibb Co.	4.550%	2/20/48	2,308	1,980
Bristol-Myers Squibb Co.	4.250%	10/26/49	6,746	5,493
Bristol-Myers Squibb Co.	2.550%	11/13/50	3,117	1,825
Bristol-Myers Squibb Co.	3.700%	3/15/52	3,552	2,604
Bristol-Myers Squibb Co.	6.250%	11/15/53	1,715	1,842
Bristol-Myers Squibb Co.	5.550%	2/22/54	5,365	5,288
Bristol-Myers Squibb Co.	3.900%	3/15/62	2,130	1,531
Bristol-Myers Squibb Co.	6.400%	11/15/63	3,010	3,262
Bristol-Myers Squibb Co.	5.650%	2/22/64	3,010	2,941
Cardinal Health Inc.	4.600%	3/15/43	925	785
Cardinal Health Inc.	4.500%	11/15/44	572	476
Cardinal Health Inc.	4.900%	9/15/45	1,148	1,007
¹ Catholic Health Services of Long Island Obligated Group	3.368%	7/1/50	800	549
Cencora Inc.	4.250%	3/1/45	439	368
Cencora Inc.	4.300%	12/15/47	1,321	1,091
Children's Health System of Texas	2.511%	8/15/50	1,175	719
¹ Children's Hospital	2.928%	7/15/50	675	432
¹ Children's Hospital Corp.	4.115%	1/1/47	699	588
¹ Children's Hospital Corp.	2.585%	2/1/50	393	245
Children's Hospital Medical Center	4.268%	5/15/44	750	651
¹ Children's Hospital of Philadelphia	2.704%	7/1/50	1,050	682
Cigna Group	4.800%	8/15/38	4,392	4,035
Cigna Group	3.200%	3/15/40	1,458	1,079
¹ Cigna Group	6.125%	11/15/41	366	380
¹ Cigna Group	4.800%	7/15/46	2,370	2,085
¹ Cigna Group	3.875%	10/15/47	1,685	1,269
Cigna Group	4.900%	12/15/48	5,550	4,866
Cigna Group	3.400%	3/15/50	2,015	1,372
Cigna Group	3.400%	3/15/51	2,685	1,822
Cigna Group	5.600%	2/15/54	2,280	2,184
¹ City of Hope	5.623%	11/15/43	925	904
¹ City of Hope	4.378%	8/15/48	645	526
Cleveland Clinic Foundation	4.858%	1/1/14	830	727
CommonSpirit Health	5.318%	12/1/34	1,800	1,768
¹ CommonSpirit Health	4.350%	11/1/42	1,297	1,093
CommonSpirit Health	3.817%	10/1/49	935	712
CommonSpirit Health	4.187%	10/1/49	1,042	834
CommonSpirit Health	3.910%	10/1/50	935	709
CommonSpirit Health	5.548%	12/1/54	950	931
¹ Community Health Network Inc.	3.099%	5/1/50	900	589
¹ Corewell Health Obligated Group	3.487%	7/15/49	775	579
¹ Cottage Health Obligated Group	3.304%	11/1/49	1,175	840
CVS Health Corp.	4.875%	7/20/35	1,143	1,067
CVS Health Corp.	4.780%	3/25/38	10,653	9,512
CVS Health Corp.	6.125%	9/15/39	1,880	1,879
CVS Health Corp.	4.125%	4/1/40	2,367	1,910
CVS Health Corp.	2.700%	8/21/40	2,147	1,426
CVS Health Corp.	5.300%	12/5/43	2,135	1,935
CVS Health Corp.	5.125%	7/20/45	6,486	5,703
CVS Health Corp.	5.050%	3/25/48	13,855	11,940
CVS Health Corp.	4.250%	4/1/50	1,602	1,218
CVS Health Corp.	5.625%	2/21/53	2,620	2,431
CVS Health Corp.	5.875%	6/1/53	1,384	1,326
CVS Health Corp.	6.050%	6/1/54	1,800	1,764
CVS Health Corp.	6.000%	6/1/63	525	502
Danaher Corp.	4.375%	9/15/45	1,507	1,314
Danaher Corp.	2.600%	10/1/50	2,095	1,279
Danaher Corp.	2.800%	12/10/51	1,905	1,202
¹ Dartmouth-Hitchcock Health	4.178%	8/1/48	375	296
DH Europe Finance II Sarl	3.250%	11/15/39	552	436
DH Europe Finance II Sarl	3.400%	11/15/49	1,653	1,189
Dignity Health	4.500%	11/1/42	1,075	936
Dignity Health	5.267%	11/1/64	740	674
¹ Duke University Health System Inc.	3.920%	6/1/47	1,035	835
Elevance Health Inc.	5.850%	1/15/36	822	848
Elevance Health Inc.	6.375%	6/15/37	886	946
Elevance Health Inc.	4.625%	5/15/42	1,356	1,194

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Elevance Health Inc.	4.650%	1/15/43	1,774	1,565
Elevance Health Inc.	5.100%	1/15/44	709	657
Elevance Health Inc.	4.650%	8/15/44	1,773	1,547
Elevance Health Inc.	4.375%	12/1/47	2,231	1,852
Elevance Health Inc.	4.550%	3/1/48	993	842
Elevance Health Inc.	3.700%	9/15/49	790	583
Elevance Health Inc.	3.125%	5/15/50	2,285	1,531
Elevance Health Inc.	3.600%	3/15/51	1,810	1,300
Elevance Health Inc.	4.550%	5/15/52	1,520	1,276
Elevance Health Inc.	6.100%	10/15/52	995	1,044
Elevance Health Inc.	5.125%	2/15/53	2,795	2,571
Elevance Health Inc.	5.650%	6/15/54	1,800	1,780
Elevance Health Inc.	4.850%	8/15/54	400	339
Eli Lilly & Co.	3.950%	3/15/49	985	803
Eli Lilly & Co.	2.250%	5/15/50	3,220	1,879
Eli Lilly & Co.	4.875%	2/27/53	2,835	2,655
Eli Lilly & Co.	5.000%	2/9/54	2,600	2,483
Eli Lilly & Co.	4.150%	3/15/59	1,345	1,096
Eli Lilly & Co.	2.500%	9/15/60	1,665	933
Eli Lilly & Co.	4.950%	2/27/63	1,965	1,824
Eli Lilly & Co.	5.100%	2/9/64	2,510	2,392
¹ Franciscan Missionaries of Our Lady Health System Inc.	3.914%	7/1/49	745	571
GE HealthCare Technologies Inc.	6.377%	11/22/52	1,697	1,841
Gilead Sciences Inc.	4.600%	9/1/35	2,000	1,888
Gilead Sciences Inc.	4.000%	9/1/36	1,481	1,306
Gilead Sciences Inc.	2.600%	10/1/40	3,321	2,284
Gilead Sciences Inc.	5.650%	12/1/41	926	931
Gilead Sciences Inc.	4.800%	4/1/44	3,064	2,760
Gilead Sciences Inc.	4.500%	2/1/45	2,835	2,449
Gilead Sciences Inc.	4.750%	3/1/46	3,918	3,487
Gilead Sciences Inc.	4.150%	3/1/47	1,950	1,585
Gilead Sciences Inc.	2.800%	10/1/50	3,503	2,194
Gilead Sciences Inc.	5.550%	10/15/53	2,205	2,201
GlaxoSmithKline Capital Inc.	6.375%	5/15/38	5,106	5,632
GlaxoSmithKline Capital Inc.	4.200%	3/18/43	612	522
¹ Hackensack Meridian Health Inc.	2.675%	9/1/41	985	690
Hackensack Meridian Health Inc.	4.211%	7/1/48	625	529
¹ Hackensack Meridian Health Inc.	2.875%	9/1/50	1,245	815
Hackensack Meridian Health Inc.	4.500%	7/1/57	365	314
¹ Hartford HealthCare Corp.	3.447%	7/1/54	900	646
HCA Inc.	5.125%	6/15/39	1,933	1,789
HCA Inc.	4.375%	3/15/42	950	779
HCA Inc.	5.500%	6/15/47	2,745	2,534
HCA Inc.	5.250%	6/15/49	3,451	3,074
HCA Inc.	3.500%	7/15/51	2,632	1,760
HCA Inc.	4.625%	3/15/52	3,750	3,028
HCA Inc.	5.900%	6/1/53	1,797	1,749
HCA Inc.	6.000%	4/1/54	3,440	3,394
HCA Inc.	6.100%	4/1/64	1,855	1,814
Hoag Memorial Hospital Presbyterian	3.803%	7/15/52	1,100	860
Humana Inc.	4.625%	12/1/42	754	634
Humana Inc.	4.950%	10/1/44	1,466	1,275
Humana Inc.	4.800%	3/15/47	705	597
Humana Inc.	3.950%	8/15/49	900	676
Humana Inc.	5.500%	3/15/53	1,055	981
Humana Inc.	5.750%	4/15/54	1,735	1,672
Indiana University Health Inc. Obligated Group	3.970%	11/1/48	1,250	1,020
¹ Indiana University Health Inc. Obligated Group	2.852%	11/1/51	750	493
Inova Health System Foundation	4.068%	5/15/52	745	618
¹ Integris Baptist Medical Center Inc.	3.875%	8/15/50	705	523
¹ Iowa Health System	3.665%	2/15/50	900	684
Johns Hopkins Health System Corp.	3.837%	5/15/46	998	809
Johnson & Johnson	3.550%	3/1/36	2,681	2,347
Johnson & Johnson	3.625%	3/3/37	2,917	2,543
Johnson & Johnson	5.950%	8/15/37	1,780	1,938
Johnson & Johnson	3.400%	1/15/38	1,855	1,557
Johnson & Johnson	5.850%	7/15/38	935	1,010
Johnson & Johnson	2.100%	9/1/40	1,645	1,098
Johnson & Johnson	4.500%	9/1/40	1,338	1,258
Johnson & Johnson	4.850%	5/15/41	545	531

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Johnson & Johnson	4.500%	12/5/43	867	810
Johnson & Johnson	3.700%	3/1/46	3,907	3,137
Johnson & Johnson	3.750%	3/3/47	1,866	1,499
Johnson & Johnson	3.500%	1/15/48	1,072	820
Johnson & Johnson	2.250%	9/1/50	1,730	1,028
Johnson & Johnson	5.250%	6/1/54	1,500	1,506
Johnson & Johnson	2.450%	9/1/60	1,625	918
¹ Kaiser Foundation Hospitals	2.810%	6/1/41	2,322	1,676
Kaiser Foundation Hospitals	4.875%	4/1/42	1,346	1,270
Kaiser Foundation Hospitals	4.150%	5/1/47	1,878	1,570
¹ Kaiser Foundation Hospitals	3.266%	11/1/49	1,601	1,141
¹ Kaiser Foundation Hospitals	3.002%	6/1/51	3,417	2,283
Koninklijke Philips NV	6.875%	3/11/38	1,130	1,238
Koninklijke Philips NV	5.000%	3/15/42	970	883
Laboratory Corp. of America Holdings	4.700%	2/1/45	1,509	1,323
¹ Mass General Brigham Inc.	3.765%	7/1/48	576	451
¹ Mass General Brigham Inc.	3.192%	7/1/49	846	592
¹ Mass General Brigham Inc.	3.342%	7/1/60	1,280	859
¹ Mayo Clinic	3.774%	11/15/43	740	616
¹ Mayo Clinic	4.128%	11/15/52	835	702
¹ Mayo Clinic	3.196%	11/15/61	655	437
¹ McLaren Health Care Corp.	4.386%	5/15/48	950	817
¹ MedStar Health Inc.	3.626%	8/15/49	972	735
Medtronic Inc.	4.375%	3/15/35	3,804	3,582
Medtronic Inc.	4.625%	3/15/45	3,326	3,006
Memorial Health Services	3.447%	11/1/49	615	457
Memorial Sloan-Kettering Cancer Center	5.000%	7/1/42	970	931
¹ Memorial Sloan-Kettering Cancer Center	2.955%	1/1/50	550	372
Memorial Sloan-Kettering Cancer Center	4.125%	7/1/52	1,080	893
¹ Memorial Sloan-Kettering Cancer Center	4.200%	7/1/55	1,033	856
Merck & Co. Inc.	3.900%	3/7/39	2,032	1,754
Merck & Co. Inc.	2.350%	6/24/40	1,995	1,362
Merck & Co. Inc.	3.600%	9/15/42	1,357	1,074
Merck & Co. Inc.	4.150%	5/18/43	2,874	2,446
Merck & Co. Inc.	4.900%	5/17/44	1,510	1,416
Merck & Co. Inc.	3.700%	2/10/45	3,379	2,651
Merck & Co. Inc.	4.000%	3/7/49	2,617	2,115
Merck & Co. Inc.	2.450%	6/24/50	3,446	2,049
Merck & Co. Inc.	2.750%	12/10/51	2,345	1,466
Merck & Co. Inc.	5.000%	5/17/53	2,190	2,061
Merck & Co. Inc.	2.900%	12/10/61	3,265	1,954
Merck & Co. Inc.	5.150%	5/17/63	1,582	1,501
¹ Methodist Hospital	2.705%	12/1/50	1,048	661
¹ Montefiore Obligated Group	5.246%	11/1/48	549	407
Montefiore Obligated Group	4.287%	9/1/50	630	402
¹ Mount Nittany Medical Center Obligated Group	3.799%	11/15/52	575	445
¹ Mount Sinai Hospital	3.981%	7/1/48	948	740
¹ Mount Sinai Hospital	3.737%	7/1/49	955	694
¹ Mount Sinai Hospital	3.391%	7/1/50	652	429
MultiCare Health System	2.803%	8/15/50	775	465
Mylan Inc.	5.400%	11/29/43	786	680
Mylan Inc.	5.200%	4/15/48	1,255	1,019
¹ MyMichigan Health	3.409%	6/1/50	256	181
New York & Presbyterian Hospital	2.256%	8/1/40	925	625
New York & Presbyterian Hospital	4.024%	8/1/45	1,345	1,133
New York & Presbyterian Hospital	4.063%	8/1/56	721	587
New York & Presbyterian Hospital	2.606%	8/1/60	600	340
¹ New York & Presbyterian Hospital	3.954%	8/1/19	990	712
Northwell Healthcare Inc.	3.979%	11/1/46	1,100	851
Northwell Healthcare Inc.	4.260%	11/1/47	1,324	1,069
Northwell Healthcare Inc.	3.809%	11/1/49	860	639
Novant Health Inc.	2.637%	11/1/36	665	503
Novant Health Inc.	3.168%	11/1/51	514	346
Novant Health Inc.	3.318%	11/1/61	825	545
Novartis Capital Corp.	3.700%	9/21/42	985	804
Novartis Capital Corp.	4.400%	5/6/44	3,418	3,046
Novartis Capital Corp.	4.000%	11/20/45	2,838	2,371
Novartis Capital Corp.	2.750%	8/14/50	2,150	1,394
¹ NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery	2.667%	10/1/50	1,010	643
¹ NYU Langone Hospitals	5.750%	7/1/43	771	807

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
	4.784%	7/1/44	888	822
¹ NYU Langone Hospitals	4.368%	7/1/47	795	693
¹ NYU Langone Hospitals	3.380%	7/1/55	1,035	718
OhioHealth Corp.	2.834%	11/15/41	675	489
¹ OhioHealth Corp.	3.042%	11/15/50	1,040	727
Orlando Health Obligated Group	4.089%	10/1/48	515	426
Orlando Health Obligated Group	3.327%	10/1/50	680	498
¹ PeaceHealth Obligated Group	4.787%	11/15/48	960	843
Pfizer Inc.	4.000%	12/15/36	2,848	2,553
Pfizer Inc.	4.100%	9/15/38	1,496	1,319
Pfizer Inc.	3.900%	3/15/39	744	636
Pfizer Inc.	7.200%	3/15/39	5,138	6,067
Pfizer Inc.	2.550%	5/28/40	2,460	1,711
Pfizer Inc.	5.600%	9/15/40	160	162
Pfizer Inc.	4.300%	6/15/43	1,952	1,684
Pfizer Inc.	4.400%	5/15/44	1,880	1,668
Pfizer Inc.	4.125%	12/15/46	2,677	2,215
Pfizer Inc.	4.200%	9/15/48	651	542
Pfizer Inc.	4.000%	3/15/49	1,485	1,198
Pfizer Inc.	2.700%	5/28/50	2,700	1,734
Pfizer Investment Enterprises Pte. Ltd.	5.110%	5/19/43	4,920	4,678
Pfizer Investment Enterprises Pte. Ltd.	5.300%	5/19/53	11,066	10,680
Pfizer Investment Enterprises Pte. Ltd.	5.340%	5/19/63	7,592	7,165
Piedmont Healthcare Inc.	2.864%	1/1/52	1,010	644
Presbyterian Healthcare Services	4.875%	8/1/52	700	665
¹ Providence St. Joseph Health Obligated Group	3.744%	10/1/47	1,435	1,098
¹ Providence St. Joseph Health Obligated Group	2.700%	10/1/51	1,405	831
Quest Diagnostics Inc.	4.700%	3/30/45	554	493
¹ Rady Children's Hospital-San Diego	3.154%	8/15/51	469	328
Regeneron Pharmaceuticals Inc.	2.800%	9/15/50	1,267	777
Revvity Inc.	3.625%	3/15/51	605	420
Royalty Pharma plc	3.300%	9/2/40	1,955	1,412
Royalty Pharma plc	3.550%	9/2/50	2,859	1,921
¹ Sharp HealthCare	2.680%	8/1/50	875	555
⁴ Solventum Corp.	5.900%	4/30/54	1,000	956
¹ Stanford Health Care	3.795%	11/15/48	809	645
Stanford Health Care	3.027%	8/15/51	735	500
STERIS Irish FinCo Unltd. Co.	3.750%	3/15/51	1,255	912
Stryker Corp.	4.100%	4/1/43	720	594
Stryker Corp.	4.375%	5/15/44	285	244
Stryker Corp.	4.625%	3/15/46	2,410	2,119
Stryker Corp.	2.900%	6/15/50	1,007	659
Summa Health	3.511%	11/15/51	350	254
¹ Sutter Health	3.161%	8/15/40	1,000	756
¹ Sutter Health	4.091%	8/15/48	1,060	873
¹ Sutter Health	3.361%	8/15/50	1,275	913
Takeda Pharmaceutical Co. Ltd.	3.025%	7/9/40	2,848	2,062
Takeda Pharmaceutical Co. Ltd.	3.175%	7/9/50	3,861	2,555
Takeda Pharmaceutical Co. Ltd.	3.375%	7/9/60	661	422
Texas Health Resources	2.328%	11/15/50	825	484
¹ Texas Health Resources	4.330%	11/15/55	640	546
Thermo Fisher Scientific Inc.	2.800%	10/15/41	1,944	1,383
Thermo Fisher Scientific Inc.	5.300%	2/1/44	1,118	1,092
Thermo Fisher Scientific Inc.	4.100%	8/15/47	1,732	1,424
Toledo Hospital	5.750%	11/15/38	700	700
¹ Trinity Health Corp.	2.632%	12/1/40	650	459
Trinity Health Corp.	4.125%	12/1/45	910	767
¹ Trinity Health Corp.	3.434%	12/1/48	935	700
UnitedHealth Group Inc.	4.625%	7/15/35	1,691	1,621
UnitedHealth Group Inc.	5.800%	3/15/36	1,174	1,227
UnitedHealth Group Inc.	6.500%	6/15/37	1,975	2,168
UnitedHealth Group Inc.	6.625%	11/15/37	1,010	1,117
UnitedHealth Group Inc.	6.875%	2/15/38	1,679	1,922
UnitedHealth Group Inc.	3.500%	8/15/39	1,869	1,510
UnitedHealth Group Inc.	2.750%	5/15/40	1,283	923
UnitedHealth Group Inc.	5.700%	10/15/40	631	644
UnitedHealth Group Inc.	5.950%	2/15/41	955	998
UnitedHealth Group Inc.	3.050%	5/15/41	2,885	2,132
UnitedHealth Group Inc.	4.375%	3/15/42	1,017	894
UnitedHealth Group Inc.	3.950%	10/15/42	598	490

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
UnitedHealth Group Inc.	4.250%	3/15/43	2,105	1,815
UnitedHealth Group Inc.	4.750%	7/15/45	2,311	2,094
UnitedHealth Group Inc.	4.200%	1/15/47	442	364
UnitedHealth Group Inc.	4.250%	4/15/47	1,751	1,457
UnitedHealth Group Inc.	3.750%	10/15/47	2,330	1,776
UnitedHealth Group Inc.	4.250%	6/15/48	2,285	1,889
UnitedHealth Group Inc.	4.450%	12/15/48	1,017	869
UnitedHealth Group Inc.	3.700%	8/15/49	2,083	1,565
UnitedHealth Group Inc.	2.900%	5/15/50	2,660	1,725
UnitedHealth Group Inc.	3.250%	5/15/51	4,648	3,192
UnitedHealth Group Inc.	4.750%	5/15/52	3,925	3,476
UnitedHealth Group Inc.	5.875%	2/15/53	3,505	3,641
UnitedHealth Group Inc.	5.050%	4/15/53	4,463	4,140
UnitedHealth Group Inc.	5.375%	4/15/54	2,970	2,884
UnitedHealth Group Inc.	3.875%	8/15/59	2,738	2,030
UnitedHealth Group Inc.	4.950%	5/15/62	1,315	1,171
UnitedHealth Group Inc.	6.050%	2/15/63	2,895	3,045
UnitedHealth Group Inc.	5.200%	4/15/63	2,805	2,604
UnitedHealth Group Inc.	5.500%	4/15/64	1,965	1,906
Utah Acquisition Sub Inc.	5.250%	6/15/46	2,190	1,803
Viatis Inc.	3.850%	6/22/40	1,430	1,044
Viatis Inc.	4.000%	6/22/50	2,891	1,948
¹ WakeMed	3.286%	10/1/52	538	377
¹ West Virginia United Health System Obligated Group	3.129%	6/1/50	791	522
¹ Willis-Knighton Medical Center	3.065%	3/1/51	1,175	767
Wyeth LLC	5.950%	4/1/37	1,906	2,007
¹ Yale-New Haven Health Services Corp.	2.496%	7/1/50	925	557
Zimmer Biomet Holdings Inc.	5.750%	11/30/39	615	618
Zimmer Biomet Holdings Inc.	4.450%	8/15/45	295	248
Zoetis Inc.	4.700%	2/1/43	2,961	2,639
Zoetis Inc.	3.950%	9/12/47	620	484
Zoetis Inc.	4.450%	8/20/48	844	719
Zoetis Inc.	3.000%	5/15/50	1,165	760
				616,464
Industrials (3.8%)				
¹ 3M Co.	5.700%	3/15/37	690	716
¹ 3M Co.	3.875%	6/15/44	435	336
¹ 3M Co.	3.125%	9/19/46	1,455	979
¹ 3M Co.	3.625%	10/15/47	1,080	781
¹ 3M Co.	4.000%	9/14/48	1,265	1,005
3M Co.	3.250%	8/26/49	1,788	1,212
3M Co.	3.700%	4/15/50	758	551
¹ American Airlines Pass-Through Trust Class A Series 2021-1	2.875%	7/11/34	1,288	1,098
Boeing Co.	3.250%	2/1/35	863	659
Boeing Co.	3.550%	3/1/38	893	647
Boeing Co.	3.500%	3/1/39	814	577
Boeing Co.	6.875%	3/15/39	843	872
Boeing Co.	5.875%	2/15/40	1,041	975
Boeing Co.	5.705%	5/1/40	5,455	5,037
Boeing Co.	3.375%	6/15/46	897	571
Boeing Co.	3.650%	3/1/47	896	584
Boeing Co.	3.625%	3/1/48	1,073	690
Boeing Co.	3.900%	5/1/49	1,490	1,001
Boeing Co.	3.750%	2/1/50	1,835	1,204
Boeing Co.	5.805%	5/1/50	9,837	8,882
⁴ Boeing Co.	6.858%	5/1/54	4,330	4,439
Boeing Co.	3.950%	8/1/59	1,626	1,036
Boeing Co.	5.930%	5/1/60	6,304	5,640
⁴ Boeing Co.	7.008%	5/1/64	2,430	2,489
Burlington Northern Santa Fe LLC	6.200%	8/15/36	739	799
Burlington Northern Santa Fe LLC	6.150%	5/1/37	985	1,062
Burlington Northern Santa Fe LLC	5.750%	5/1/40	1,312	1,347
Burlington Northern Santa Fe LLC	5.050%	3/1/41	1,001	950
Burlington Northern Santa Fe LLC	5.400%	6/1/41	940	928
Burlington Northern Santa Fe LLC	4.950%	9/15/41	921	865
Burlington Northern Santa Fe LLC	4.400%	3/15/42	953	833
Burlington Northern Santa Fe LLC	4.375%	9/1/42	1,639	1,427
Burlington Northern Santa Fe LLC	4.450%	3/15/43	1,243	1,088
Burlington Northern Santa Fe LLC	5.150%	9/1/43	1,512	1,446

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Burlington Northern Santa Fe LLC	4.900%	4/1/44	2,145	1,978
Burlington Northern Santa Fe LLC	4.550%	9/1/44	1,945	1,710
Burlington Northern Santa Fe LLC	4.150%	4/1/45	2,559	2,119
Burlington Northern Santa Fe LLC	4.700%	9/1/45	889	796
Burlington Northern Santa Fe LLC	3.900%	8/1/46	2,061	1,632
Burlington Northern Santa Fe LLC	4.125%	6/15/47	1,970	1,608
Burlington Northern Santa Fe LLC	4.050%	6/15/48	1,885	1,523
Burlington Northern Santa Fe LLC	3.550%	2/15/50	1,526	1,122
Burlington Northern Santa Fe LLC	3.050%	2/15/51	1,963	1,300
Burlington Northern Santa Fe LLC	3.300%	9/15/51	2,021	1,408
Burlington Northern Santa Fe LLC	2.875%	6/15/52	1,865	1,179
Burlington Northern Santa Fe LLC	5.200%	4/15/54	1,838	1,765
Burlington Northern Santa Fe LLC	5.500%	3/15/55	2,330	2,337
Canadian National Railway Co.	6.200%	6/1/36	842	913
Canadian National Railway Co.	6.375%	11/15/37	1,254	1,374
Canadian National Railway Co.	3.200%	8/2/46	527	380
Canadian National Railway Co.	3.650%	2/3/48	352	271
Canadian National Railway Co.	2.450%	5/1/50	910	544
Canadian National Railway Co.	4.400%	8/5/52	3,190	2,740
Canadian Pacific Railway Co.	4.800%	9/15/35	1,262	1,198
Canadian Pacific Railway Co.	5.950%	5/15/37	970	1,003
Canadian Pacific Railway Co.	3.000%	12/2/41	1,920	1,659
Canadian Pacific Railway Co.	4.300%	5/15/43	75	64
Canadian Pacific Railway Co.	4.800%	8/1/45	1,033	929
Canadian Pacific Railway Co.	4.950%	8/15/45	836	762
Canadian Pacific Railway Co.	3.500%	5/1/50	1,640	1,182
Canadian Pacific Railway Co.	3.100%	12/2/51	4,200	2,791
Canadian Pacific Railway Co.	4.200%	11/15/69	701	533
Canadian Pacific Railway Co.	6.125%	9/15/15	933	950
Carrier Global Corp.	3.377%	4/5/40	3,655	2,830
Carrier Global Corp.	3.577%	4/5/50	4,240	3,079
Carrier Global Corp.	6.200%	3/15/54	1,205	1,293
Caterpillar Inc.	5.300%	9/15/35	975	1,014
Caterpillar Inc.	6.050%	8/15/36	635	689
Caterpillar Inc.	5.200%	5/27/41	862	841
Caterpillar Inc.	3.803%	8/15/42	3,514	2,848
Caterpillar Inc.	3.250%	9/19/49	1,712	1,216
Caterpillar Inc.	3.250%	4/9/50	2,675	1,905
Caterpillar Inc.	4.750%	5/15/64	641	566
CSX Corp.	6.000%	10/1/36	990	1,046
CSX Corp.	6.150%	5/1/37	855	916
CSX Corp.	6.220%	4/30/40	1,589	1,702
CSX Corp.	5.500%	4/15/41	434	432
CSX Corp.	4.750%	5/30/42	1,136	1,031
CSX Corp.	4.100%	3/15/44	1,944	1,597
CSX Corp.	3.800%	11/1/46	1,443	1,119
CSX Corp.	4.300%	3/1/48	1,579	1,317
CSX Corp.	4.750%	11/15/48	1,343	1,197
CSX Corp.	4.500%	3/15/49	781	669
CSX Corp.	3.350%	9/15/49	1,105	777
CSX Corp.	3.800%	4/15/50	974	744
CSX Corp.	3.950%	5/1/50	515	405
CSX Corp.	2.500%	5/15/51	1,023	602
CSX Corp.	4.500%	11/15/52	1,352	1,157
CSX Corp.	4.500%	8/1/54	495	420
CSX Corp.	4.250%	11/1/66	1,335	1,039
CSX Corp.	4.650%	3/1/68	1,029	863
Cummins Inc.	4.875%	10/1/43	628	576
Cummins Inc.	2.600%	9/1/50	1,185	720
Cummins Inc.	5.450%	2/20/54	1,780	1,745
Deere & Co.	3.900%	6/9/42	2,887	2,410
Deere & Co.	2.875%	9/7/49	1,434	961
Deere & Co.	3.750%	4/15/50	1,436	1,126
Dover Corp.	5.375%	10/15/35	617	622
Dover Corp.	5.375%	3/1/41	523	510
Eaton Corp.	4.150%	11/2/42	1,508	1,283
Eaton Corp.	3.915%	9/15/47	783	625
Eaton Corp.	4.700%	8/23/52	1,172	1,060
Emerson Electric Co.	2.800%	12/21/51	2,957	1,859
FedEx Corp.	3.900%	2/1/35	1,030	914

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
FedEx Corp.	3.250%	5/15/41	1,440	1,055
FedEx Corp.	3.875%	8/1/42	1,100	859
FedEx Corp.	4.100%	4/15/43	975	783
FedEx Corp.	5.100%	1/15/44	1,733	1,583
FedEx Corp.	4.100%	2/1/45	1,066	838
FedEx Corp.	4.750%	11/15/45	1,408	1,212
FedEx Corp.	4.550%	4/1/46	2,343	1,953
FedEx Corp.	4.400%	1/15/47	1,389	1,131
FedEx Corp.	4.050%	2/15/48	1,707	1,327
FedEx Corp.	4.950%	10/17/48	1,479	1,308
FedEx Corp.	5.250%	5/15/50	2,185	2,038
Fortive Corp.	4.300%	6/15/46	1,041	866
General Dynamics Corp.	4.250%	4/1/40	1,734	1,521
General Dynamics Corp.	3.600%	11/15/42	1,195	941
General Dynamics Corp.	4.250%	4/1/50	1,422	1,198
¹ General Electric Co.	5.875%	1/14/38	2,131	2,190
General Electric Co.	4.350%	5/1/50	1,585	1,349
Honeywell International Inc.	5.000%	3/1/35	1,230	1,219
Honeywell International Inc.	5.700%	3/15/36	1,020	1,072
Honeywell International Inc.	5.700%	3/15/37	1,070	1,110
Honeywell International Inc.	5.375%	3/1/41	945	939
Honeywell International Inc.	3.812%	11/21/47	930	729
Honeywell International Inc.	5.250%	3/1/54	3,500	3,397
Honeywell International Inc.	5.350%	3/1/64	1,155	1,120
Illinois Tool Works Inc.	4.875%	9/15/41	1,183	1,121
Illinois Tool Works Inc.	3.900%	9/1/42	2,003	1,670
Ingersoll Rand Inc.	5.700%	6/15/54	1,100	1,108
¹ Johnson Controls International plc	6.000%	1/15/36	624	648
¹ Johnson Controls International plc	4.625%	7/2/44	1,046	901
Johnson Controls International plc	4.500%	2/15/47	839	700
¹ Johnson Controls International plc	4.950%	7/2/64	755	652
L3Harris Technologies Inc.	5.054%	4/27/45	425	393
L3Harris Technologies Inc.	5.600%	7/31/53	1,890	1,873
Lockheed Martin Corp.	4.800%	8/15/34	115	112
Lockheed Martin Corp.	3.600%	3/1/35	1,328	1,164
Lockheed Martin Corp.	4.500%	5/15/36	1,800	1,689
¹ Lockheed Martin Corp.	6.150%	9/1/36	260	282
Lockheed Martin Corp.	5.720%	6/1/40	1,264	1,306
Lockheed Martin Corp.	4.070%	12/15/42	2,189	1,841
Lockheed Martin Corp.	3.800%	3/1/45	2,385	1,897
Lockheed Martin Corp.	4.700%	5/15/46	2,238	2,014
Lockheed Martin Corp.	4.090%	9/15/52	3,128	2,509
Lockheed Martin Corp.	4.150%	6/15/53	1,832	1,481
Lockheed Martin Corp.	5.700%	11/15/54	1,177	1,210
Lockheed Martin Corp.	5.200%	2/15/55	970	928
Lockheed Martin Corp.	4.300%	6/15/62	1,126	911
Lockheed Martin Corp.	5.900%	11/15/63	1,590	1,671
Lockheed Martin Corp.	5.200%	2/15/64	1,495	1,413
¹ Nature Conservancy	3.957%	3/1/52	695	568
Norfolk Southern Corp.	4.837%	10/1/41	1,436	1,310
Norfolk Southern Corp.	3.950%	10/1/42	793	636
Norfolk Southern Corp.	4.450%	6/15/45	1,032	877
Norfolk Southern Corp.	4.650%	1/15/46	916	799
Norfolk Southern Corp.	3.942%	11/1/47	1,308	1,007
Norfolk Southern Corp.	4.150%	2/28/48	963	766
Norfolk Southern Corp.	4.100%	5/15/49	975	768
Norfolk Southern Corp.	3.400%	11/1/49	1,440	1,007
Norfolk Southern Corp.	3.050%	5/15/50	2,724	1,773
Norfolk Southern Corp.	4.050%	8/15/52	1,296	999
Norfolk Southern Corp.	3.700%	3/15/53	1,190	858
Norfolk Southern Corp.	4.550%	6/1/53	1,904	1,595
Norfolk Southern Corp.	5.350%	8/1/54	2,105	2,006
Norfolk Southern Corp.	3.155%	5/15/55	710	450
Norfolk Southern Corp.	5.950%	3/15/64	835	852
Norfolk Southern Corp.	4.100%	5/15/21	1,140	805
Northrop Grumman Corp.	5.150%	5/1/40	1,187	1,135
Northrop Grumman Corp.	5.050%	11/15/40	1,002	953
Northrop Grumman Corp.	4.750%	6/1/43	1,407	1,261
Northrop Grumman Corp.	3.850%	4/15/45	1,007	787
Northrop Grumman Corp.	4.030%	10/15/47	3,972	3,142

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Northrop Grumman Corp.	5.250%	5/1/50	1,885	1,788
Northrop Grumman Corp.	4.950%	3/15/53	2,287	2,061
Northrop Grumman Corp.	5.200%	6/1/54	900	842
Otis Worldwide Corp.	3.112%	2/15/40	1,841	1,369
Otis Worldwide Corp.	3.362%	2/15/50	534	376
¹ Parker-Hannifin Corp.	4.200%	11/21/34	1,779	1,625
¹ Parker-Hannifin Corp.	6.250%	5/15/38	75	80
¹ Parker-Hannifin Corp.	4.450%	11/21/44	680	579
Parker-Hannifin Corp.	4.100%	3/1/47	928	741
Parker-Hannifin Corp.	4.000%	6/14/49	1,814	1,416
Precision Castparts Corp.	3.900%	1/15/43	1,060	878
Precision Castparts Corp.	4.375%	6/15/45	653	575
Republic Services Inc.	6.200%	3/1/40	847	899
Republic Services Inc.	5.700%	5/15/41	955	964
Republic Services Inc.	3.050%	3/1/50	725	482
Rockwell Automation Inc.	4.200%	3/1/49	1,235	1,033
Rockwell Automation Inc.	2.800%	8/15/61	934	536
RTX Corp.	6.125%	7/15/38	1,453	1,524
RTX Corp.	4.450%	11/16/38	2,037	1,803
RTX Corp.	4.875%	10/15/40	980	893
RTX Corp.	4.700%	12/15/41	1,107	980
RTX Corp.	4.500%	6/1/42	7,669	6,654
RTX Corp.	4.800%	12/15/43	1,145	1,017
RTX Corp.	4.150%	5/15/45	1,332	1,075
RTX Corp.	3.750%	11/1/46	2,093	1,567
RTX Corp.	4.350%	4/15/47	2,386	1,965
RTX Corp.	4.050%	5/4/47	940	739
RTX Corp.	4.625%	11/16/48	3,221	2,765
RTX Corp.	3.125%	7/1/50	1,911	1,255
RTX Corp.	2.820%	9/1/51	1,170	712
RTX Corp.	3.030%	3/15/52	680	434
RTX Corp.	5.375%	2/27/53	2,405	2,284
RTX Corp.	6.400%	3/15/54	2,939	3,207
Trane Technologies Financing Ltd.	4.650%	11/1/44	340	303
Trane Technologies Global Holding Co. Ltd.	5.750%	6/15/43	1,169	1,193
Tyco Electronics Group SA	7.125%	10/1/37	675	779
Union Pacific Corp.	3.375%	2/1/35	797	681
Union Pacific Corp.	2.891%	4/6/36	1,577	1,271
Union Pacific Corp.	3.600%	9/15/37	813	683
¹ Union Pacific Corp.	3.550%	8/15/39	471	384
Union Pacific Corp.	3.200%	5/20/41	776	586
Union Pacific Corp.	4.050%	3/1/46	1,115	902
Union Pacific Corp.	3.350%	8/15/46	1,085	784
Union Pacific Corp.	4.000%	4/15/47	955	762
Union Pacific Corp.	3.250%	2/5/50	3,240	2,257
Union Pacific Corp.	2.950%	3/10/52	1,173	756
Union Pacific Corp.	4.950%	9/9/52	591	552
Union Pacific Corp.	3.500%	2/14/53	2,423	1,737
Union Pacific Corp.	3.875%	2/1/55	811	613
Union Pacific Corp.	3.950%	8/15/59	912	685
Union Pacific Corp.	3.839%	3/20/60	3,428	2,521
Union Pacific Corp.	3.550%	5/20/61	1,252	863
Union Pacific Corp.	2.973%	9/16/62	2,986	1,767
Union Pacific Corp.	5.150%	1/20/63	902	832
Union Pacific Corp.	4.100%	9/15/67	40	30
Union Pacific Corp.	3.750%	2/5/70	1,032	721
Union Pacific Corp.	3.799%	4/6/71	2,626	1,848
Union Pacific Corp.	3.850%	2/14/72	1,455	1,037
¹ United Airlines Pass-Through Trust Class A Series 2023-1	5.800%	1/15/36	2,500	2,538
United Parcel Service Inc.	6.200%	1/15/38	2,581	2,797
United Parcel Service Inc.	5.200%	4/1/40	1,568	1,533
United Parcel Service Inc.	4.875%	11/15/40	953	891
United Parcel Service Inc.	3.625%	10/1/42	761	600
United Parcel Service Inc.	3.400%	11/15/46	654	485
United Parcel Service Inc.	3.750%	11/15/47	1,975	1,514
United Parcel Service Inc.	4.250%	3/15/49	1,417	1,170
United Parcel Service Inc.	3.400%	9/1/49	1,306	940
United Parcel Service Inc.	5.300%	4/1/50	1,120	1,089
United Parcel Service Inc.	5.050%	3/3/53	2,006	1,876
United Parcel Service Inc.	5.500%	5/22/54	2,000	1,982

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United Parcel Service Inc.	5.600%	5/22/64	1,100	1,088
Valmont Industries Inc.	5.000%	10/1/44	809	731
Valmont Industries Inc.	5.250%	10/1/54	749	670
Waste Connections Inc.	3.050%	4/1/50	550	365
Waste Connections Inc.	2.950%	1/15/52	1,861	1,190
Waste Management Inc.	2.950%	6/1/41	1,870	1,353
Waste Management Inc.	4.150%	7/15/49	1,205	996
Waste Management Inc.	2.500%	11/15/50	947	563
WW Grainger Inc.	4.600%	6/15/45	1,685	1,509
WW Grainger Inc.	3.750%	5/15/46	694	540
WW Grainger Inc.	4.200%	5/15/47	966	800
Xylem Inc.	4.375%	11/1/46	925	773
				321,465
Materials (1.6%)				
Air Products and Chemicals Inc.	2.700%	5/15/40	1,139	814
Air Products and Chemicals Inc.	2.800%	5/15/50	1,520	976
Albemarle Corp.	5.450%	12/1/44	625	567
Albemarle Corp.	5.650%	6/1/52	820	727
ArcelorMittal SA	7.000%	10/15/39	1,310	1,408
ArcelorMittal SA	6.750%	3/1/41	855	875
ArcelorMittal SA	6.350%	6/17/54	865	841
Barrick Gold Corp.	6.450%	10/15/35	591	633
Barrick North America Finance LLC	5.700%	5/30/41	1,375	1,361
Barrick North America Finance LLC	5.750%	5/1/43	2,026	2,013
Barrick PD Australia Finance Pty Ltd.	5.950%	10/15/39	1,586	1,614
BHP Billiton Finance USA Ltd.	5.000%	9/30/43	5,463	5,109
BHP Billiton Finance USA Ltd.	5.500%	9/8/53	1,535	1,521
Celulosa Arauco y Constitucion SA	5.500%	11/2/47	784	687
CF Industries Inc.	4.950%	6/1/43	1,490	1,299
CF Industries Inc.	5.375%	3/15/44	1,233	1,131
Dow Chemical Co.	4.250%	10/1/34	1,043	952
Dow Chemical Co.	9.400%	5/15/39	452	598
Dow Chemical Co.	5.250%	11/15/41	2,098	1,947
Dow Chemical Co.	4.375%	11/15/42	1,316	1,088
Dow Chemical Co.	4.625%	10/1/44	923	788
Dow Chemical Co.	5.550%	11/30/48	1,620	1,538
Dow Chemical Co.	4.800%	5/15/49	1,235	1,052
Dow Chemical Co.	3.600%	11/15/50	2,880	2,005
Dow Chemical Co.	6.900%	5/15/53	1,445	1,606
Dow Chemical Co.	5.600%	2/15/54	50	48
DuPont de Nemours Inc.	5.319%	11/15/38	1,537	1,580
DuPont de Nemours Inc.	5.419%	11/15/48	3,948	4,090
Eastman Chemical Co.	4.800%	9/1/42	2,001	1,741
Eastman Chemical Co.	4.650%	10/15/44	717	600
Ecolab Inc.	2.125%	8/15/50	880	492
Ecolab Inc.	2.700%	12/15/51	1,809	1,116
Ecolab Inc.	2.750%	8/18/55	1,289	775
FMC Corp.	4.500%	10/1/49	362	276
FMC Corp.	6.375%	5/18/53	1,160	1,150
Freeport-McMoRan Inc.	5.400%	11/14/34	1,520	1,491
Freeport-McMoRan Inc.	5.450%	3/15/43	3,400	3,207
International Flavors & Fragrances Inc.	4.375%	6/1/47	240	185
International Flavors & Fragrances Inc.	5.000%	9/26/48	1,353	1,163
International Paper Co.	5.000%	9/15/35	768	724
International Paper Co.	6.000%	11/15/41	1,147	1,150
International Paper Co.	4.800%	6/15/44	1,492	1,296
International Paper Co.	4.400%	8/15/47	1,390	1,112
International Paper Co.	4.350%	8/15/48	1,345	1,089
Linde Inc.	3.550%	11/7/42	1,228	978
Linde Inc.	2.000%	8/10/50	537	293
Lubrizol Corp.	6.500%	10/1/34	1,110	1,239
LYB International Finance BV	5.250%	7/15/43	1,425	1,293
LYB International Finance BV	4.875%	3/15/44	1,731	1,505
LYB International Finance III LLC	3.375%	10/1/40	1,858	1,358
LYB International Finance III LLC	4.200%	10/15/49	1,527	1,171
LYB International Finance III LLC	4.200%	5/1/50	1,875	1,425
LYB International Finance III LLC	3.625%	4/1/51	1,200	825
LYB International Finance III LLC	3.800%	10/1/60	990	669
LyondellBasell Industries NV	4.625%	2/26/55	1,780	1,444

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Martin Marietta Materials Inc.	3.200%	7/15/51	2,480	1,651
Mosaic Co.	4.875%	11/15/41	1,167	1,024
Mosaic Co.	5.625%	11/15/43	638	603
¹ Newmont Corp.	5.875%	4/1/35	1,292	1,336
Newmont Corp.	6.250%	10/1/39	1,435	1,514
Newmont Corp.	4.875%	3/15/42	2,136	1,970
Newmont Corp.	5.450%	6/9/44	810	782
⁴ Newmont Corp.	4.200%	5/13/50	900	732
Nucor Corp.	6.400%	12/1/37	880	950
Nucor Corp.	2.979%	12/15/55	1,125	691
Nutrien Ltd.	4.125%	3/15/35	1,598	1,426
Nutrien Ltd.	5.875%	12/1/36	1,104	1,132
Nutrien Ltd.	5.625%	12/1/40	1,075	1,041
Nutrien Ltd.	4.900%	6/1/43	575	512
Nutrien Ltd.	5.250%	1/15/45	920	846
Nutrien Ltd.	5.000%	4/1/49	1,936	1,704
Nutrien Ltd.	3.950%	5/13/50	50	38
Nutrien Ltd.	5.800%	3/27/53	1,781	1,756
Packaging Corp. of America	4.050%	12/15/49	830	655
Packaging Corp. of America	3.050%	10/1/51	1,333	871
Rio Tinto Alcan Inc.	5.750%	6/1/35	1,198	1,248
Rio Tinto Finance USA Ltd.	5.200%	11/2/40	2,099	2,031
Rio Tinto Finance USA Ltd.	2.750%	11/2/51	2,945	1,825
Rio Tinto Finance USA plc	4.750%	3/22/42	1,530	1,414
Rio Tinto Finance USA plc	4.125%	8/21/42	1,111	941
Rio Tinto Finance USA plc	5.125%	3/9/53	1,980	1,863
RPM International Inc.	5.250%	6/1/45	555	510
RPM International Inc.	4.250%	1/15/48	765	632
Sherwin-Williams Co.	4.550%	8/1/45	1,196	1,015
Sherwin-Williams Co.	4.500%	6/1/47	2,193	1,851
Sherwin-Williams Co.	3.800%	8/15/49	881	665
Sherwin-Williams Co.	3.300%	5/15/50	856	583
⁴ Smurfit Kappa Treasury ULC	5.777%	4/3/54	1,910	1,897
Southern Copper Corp.	7.500%	7/27/35	1,535	1,779
Southern Copper Corp.	6.750%	4/16/40	2,050	2,229
Southern Copper Corp.	5.250%	11/8/42	2,373	2,209
Southern Copper Corp.	5.875%	4/23/45	2,980	2,940
³ Steel Dynamics Inc.	5.375%	8/15/34	520	511
Steel Dynamics Inc.	3.250%	10/15/50	790	520
Teck Resources Ltd.	6.125%	10/1/35	656	670
Teck Resources Ltd.	6.000%	8/15/40	945	930
Teck Resources Ltd.	5.200%	3/1/42	905	807
Teck Resources Ltd.	5.400%	2/1/43	811	735
Vale Overseas Ltd.	6.875%	11/21/36	2,485	2,653
Vale Overseas Ltd.	6.875%	11/10/39	1,986	2,115
Vale Overseas Ltd.	6.400%	6/28/54	1,733	1,704
Vale SA	5.625%	9/11/42	830	805
Vulcan Materials Co.	4.500%	6/15/47	1,090	908
Vulcan Materials Co.	4.700%	3/1/48	700	606
Westlake Corp.	2.875%	8/15/41	845	571
Westlake Corp.	5.000%	8/15/46	1,566	1,371
Westlake Corp.	4.375%	11/15/47	1,425	1,153
Westlake Corp.	3.125%	8/15/51	1,024	644
Westlake Corp.	3.375%	8/15/61	957	580
				132,784
Real Estate (0.7%)				
Alexandria Real Estate Equities Inc.	4.750%	4/15/35	1,293	1,200
Alexandria Real Estate Equities Inc.	4.850%	4/15/49	460	389
Alexandria Real Estate Equities Inc.	4.000%	2/1/50	1,540	1,142
Alexandria Real Estate Equities Inc.	3.000%	5/18/51	1,085	653
Alexandria Real Estate Equities Inc.	3.550%	3/15/52	2,795	1,875
Alexandria Real Estate Equities Inc.	5.625%	5/15/54	1,505	1,412
American Homes 4 Rent LP	5.500%	7/15/34	878	863
American Homes 4 Rent LP	3.375%	7/15/51	950	621
American Homes 4 Rent LP	4.300%	4/15/52	677	524
American Tower Corp.	3.700%	10/15/49	1,195	865
American Tower Corp.	3.100%	6/15/50	1,874	1,209
American Tower Corp.	2.950%	1/15/51	1,901	1,189
¹ AvalonBay Communities Inc.	3.900%	10/15/46	740	577

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
¹ AvalonBay Communities Inc.	4.150%	7/1/47	525	424
Brixmor Operating Partnership LP	5.750%	2/15/35	720	718
Camden Property Trust	3.350%	11/1/49	435	304
CBRE Services Inc.	5.950%	8/15/34	1,450	1,467
Crown Castle Inc.	2.900%	4/1/41	2,197	1,519
Crown Castle Inc.	4.750%	5/15/47	428	364
Crown Castle Inc.	5.200%	2/15/49	1,054	956
Crown Castle Inc.	4.000%	11/15/49	400	304
Crown Castle Inc.	4.150%	7/1/50	860	669
Crown Castle Inc.	3.250%	1/15/51	1,544	1,022
Equinix Inc.	3.000%	7/15/50	821	520
Equinix Inc.	2.950%	9/15/51	968	598
Equinix Inc.	3.400%	2/15/52	780	534
ERP Operating LP	4.500%	7/1/44	1,577	1,336
ERP Operating LP	4.000%	8/1/47	732	563
Essex Portfolio LP	4.500%	3/15/48	596	491
Essex Portfolio LP	2.650%	9/1/50	624	355
Federal Realty OP LP	4.500%	12/1/44	640	518
Healthpeak OP LLC	6.750%	2/1/41	555	605
Host Hotels & Resorts LP	5.700%	7/1/34	1,100	1,081
Kimco Realty OP LLC	4.250%	4/1/45	700	559
Kimco Realty OP LLC	4.125%	12/1/46	750	572
Kimco Realty OP LLC	4.450%	9/1/47	516	413
Kimco Realty OP LLC	3.700%	10/1/49	645	466
Mid-America Apartments LP	2.875%	9/15/51	720	447
NNN REIT Inc.	5.500%	6/15/34	250	248
NNN REIT Inc.	3.500%	4/15/51	1,280	890
NNN REIT Inc.	3.000%	4/15/52	1,236	769
Prologis LP	4.375%	9/15/48	828	694
Prologis LP	3.050%	3/1/50	890	584
Prologis LP	3.000%	4/15/50	1,337	866
Prologis LP	2.125%	10/15/50	620	329
Prologis LP	5.250%	6/15/53	1,952	1,844
Prologis LP	5.250%	3/15/54	1,090	1,031
Public Storage Operating Co.	5.350%	8/1/53	1,130	1,090
Realty Income Corp.	4.650%	3/15/47	1,685	1,452
Regency Centers LP	4.400%	2/1/47	820	662
Regency Centers LP	4.650%	3/15/49	614	508
Simon Property Group LP	6.750%	2/1/40	1,157	1,255
Simon Property Group LP	4.750%	3/15/42	1,040	916
Simon Property Group LP	4.250%	10/1/44	356	289
Simon Property Group LP	4.250%	11/30/46	880	707
Simon Property Group LP	3.250%	9/13/49	2,490	1,670
Simon Property Group LP	3.800%	7/15/50	1,570	1,153
Simon Property Group LP	5.850%	3/8/53	234	233
Simon Property Group LP	6.650%	1/15/54	785	864
UDR Inc.	3.100%	11/1/34	685	552
Ventas Realty LP	5.625%	7/1/34	900	891
Ventas Realty LP	5.700%	9/30/43	693	664
Ventas Realty LP	4.875%	4/15/49	980	832
VICI Properties LP	5.625%	5/15/52	2,150	1,925
VICI Properties LP	6.125%	4/1/54	475	455
Welltower OP LLC	6.500%	3/15/41	625	674
Welltower OP LLC	4.950%	9/1/48	975	882
Weyerhaeuser Co.	4.000%	3/9/52	1,135	859
				55,112
Technology (4.1%)				
Advanced Micro Devices Inc.	4.393%	6/1/52	900	760
Analog Devices Inc.	2.800%	10/1/41	2,040	1,437
Analog Devices Inc.	2.950%	10/1/51	2,570	1,677
Apple Inc.	4.500%	2/23/36	2,415	2,358
Apple Inc.	2.375%	2/8/41	1,294	895
Apple Inc.	3.850%	5/4/43	5,363	4,489
Apple Inc.	4.450%	5/6/44	2,105	1,945
Apple Inc.	3.450%	2/9/45	4,993	3,875
Apple Inc.	4.375%	5/13/45	3,464	3,082
Apple Inc.	4.650%	2/23/46	7,086	6,539
Apple Inc.	3.850%	8/4/46	4,558	3,720
Apple Inc.	3.750%	9/12/47	2,159	1,722

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Apple Inc.	3.750%	11/13/47	2,721	2,165
Apple Inc.	2.950%	9/11/49	3,386	2,313
Apple Inc.	2.650%	5/11/50	1,636	1,045
Apple Inc.	2.400%	8/20/50	2,595	1,570
Apple Inc.	2.650%	2/8/51	6,911	4,367
Apple Inc.	2.700%	8/5/51	3,031	1,923
Apple Inc.	3.950%	8/8/52	3,325	2,699
Apple Inc.	4.850%	5/10/53	1,683	1,631
Apple Inc.	2.550%	8/20/60	3,800	2,309
Apple Inc.	2.800%	2/8/61	4,292	2,621
Apple Inc.	2.850%	8/5/61	2,224	1,368
Apple Inc.	4.100%	8/8/62	700	566
Applied Materials Inc.	5.100%	10/1/35	1,380	1,397
Applied Materials Inc.	5.850%	6/15/41	1,180	1,247
Applied Materials Inc.	4.350%	4/1/47	925	808
Applied Materials Inc.	2.750%	6/1/50	410	268
⁴ Broadcom Inc.	3.137%	11/15/35	5,914	4,735
⁴ Broadcom Inc.	3.187%	11/15/36	5,420	4,287
⁴ Broadcom Inc.	4.926%	5/15/37	4,857	4,567
⁴ Broadcom Inc.	3.500%	2/15/41	6,175	4,731
⁴ Broadcom Inc.	3.750%	2/15/51	2,510	1,864
Cisco Systems Inc.	5.900%	2/15/39	3,287	3,492
Cisco Systems Inc.	5.500%	1/15/40	3,323	3,375
Cisco Systems Inc.	5.300%	2/26/54	3,920	3,844
Cisco Systems Inc.	5.350%	2/26/64	1,870	1,819
Corning Inc.	4.700%	3/15/37	675	624
Corning Inc.	5.750%	8/15/40	963	955
Corning Inc.	4.750%	3/15/42	875	781
Corning Inc.	5.350%	11/15/48	681	637
Corning Inc.	3.900%	11/15/49	490	367
Corning Inc.	4.375%	11/15/57	1,495	1,172
Corning Inc.	5.850%	11/15/68	506	495
Corning Inc.	5.450%	11/15/79	1,709	1,572
Dell International LLC	8.100%	7/15/36	2,066	2,461
Dell International LLC	3.375%	12/15/41	1,997	1,461
Dell International LLC	8.350%	7/15/46	926	1,172
Dell International LLC	3.450%	12/15/51	2,050	1,388
Fidelity National Information Services Inc.	3.100%	3/1/41	1,605	1,153
Fidelity National Information Services Inc.	4.500%	8/15/46	456	373
Fiserv Inc.	4.400%	7/1/49	3,555	2,884
Global Payments Inc.	4.150%	8/15/49	1,148	864
Global Payments Inc.	5.950%	8/15/52	999	963
Hewlett Packard Enterprise Co.	6.350%	10/15/45	3,236	3,399
HP Inc.	6.000%	9/15/41	2,120	2,166
IBM International Capital Pte. Ltd.	5.250%	2/5/44	160	152
IBM International Capital Pte. Ltd.	5.300%	2/5/54	2,900	2,716
Intel Corp.	4.600%	3/25/40	1,065	961
Intel Corp.	2.800%	8/12/41	2,415	1,672
Intel Corp.	4.250%	12/15/42	1,145	950
Intel Corp.	5.625%	2/10/43	1,963	1,945
Intel Corp.	4.900%	7/29/45	2,175	1,986
Intel Corp.	4.100%	5/19/46	3,040	2,427
Intel Corp.	4.100%	5/11/47	1,060	840
Intel Corp.	3.734%	12/8/47	3,836	2,822
Intel Corp.	3.250%	11/15/49	4,575	3,068
Intel Corp.	4.750%	3/25/50	2,710	2,334
Intel Corp.	3.050%	8/12/51	2,529	1,604
Intel Corp.	4.900%	8/5/52	3,520	3,103
Intel Corp.	5.700%	2/10/53	3,981	3,916
Intel Corp.	5.600%	2/21/54	1,280	1,241
Intel Corp.	3.100%	2/15/60	3,040	1,841
Intel Corp.	3.200%	8/12/61	1,295	797
Intel Corp.	5.050%	8/5/62	2,029	1,792
Intel Corp.	5.900%	2/10/63	2,215	2,214
Intel Corp.	4.150%	5/15/39	4,183	3,598
International Business Machines Corp.	5.600%	11/30/39	1,025	1,041
International Business Machines Corp.	2.850%	5/15/40	1,075	768
International Business Machines Corp.	4.000%	6/20/42	2,090	1,708
International Business Machines Corp.	4.700%	2/19/46	600	529
International Business Machines Corp.	4.250%	5/15/49	5,798	4,713

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
International Business Machines Corp.	2.950%	5/15/50	1,485	944
International Business Machines Corp.	3.430%	2/9/52	1,255	867
International Business Machines Corp.	5.100%	2/6/53	1,345	1,255
International Business Machines Corp.	7.125%	12/1/96	600	749
Intuit Inc.	5.500%	9/15/53	2,190	2,199
Juniper Networks Inc.	5.950%	3/15/41	645	651
KLA Corp.	5.000%	3/15/49	435	406
KLA Corp.	3.300%	3/1/50	774	544
KLA Corp.	4.950%	7/15/52	2,475	2,303
KLA Corp.	5.250%	7/15/62	1,560	1,490
Kyndryl Holdings Inc.	4.100%	10/15/41	790	599
Lam Research Corp.	4.875%	3/15/49	1,699	1,551
Lam Research Corp.	2.875%	6/15/50	1,629	1,061
Lam Research Corp.	3.125%	6/15/60	840	533
Micron Technology Inc.	3.366%	11/1/41	905	662
Micron Technology Inc.	3.477%	11/1/51	925	636
Microsoft Corp.	3.500%	2/12/35	2,948	2,669
Microsoft Corp.	4.200%	11/3/35	1,080	1,032
Microsoft Corp.	3.450%	8/8/36	4,177	3,642
Microsoft Corp.	4.100%	2/6/37	1,747	1,638
Microsoft Corp.	4.500%	10/1/40	2,590	2,490
Microsoft Corp.	5.300%	2/8/41	838	897
Microsoft Corp.	3.700%	8/8/46	5,286	4,333
Microsoft Corp.	4.250%	2/6/47	635	581
Microsoft Corp.	2.525%	6/1/50	9,479	5,984
Microsoft Corp.	2.500%	9/15/50	4,537	2,856
Microsoft Corp.	2.921%	3/17/52	10,936	7,428
Microsoft Corp.	3.950%	8/8/56	402	328
Microsoft Corp.	4.500%	2/6/57	1,185	1,086
Microsoft Corp.	2.675%	6/1/60	8,267	5,026
Microsoft Corp.	3.041%	3/17/62	3,368	2,228
Moody's Corp.	2.750%	8/19/41	936	647
Moody's Corp.	5.250%	7/15/44	1,590	1,522
Moody's Corp.	3.250%	5/20/50	571	390
Moody's Corp.	3.750%	2/25/52	1,110	834
Moody's Corp.	3.100%	11/29/61	960	588
Motorola Solutions Inc.	5.500%	9/1/44	600	582
Nokia OYJ	6.625%	5/15/39	620	619
NVIDIA Corp.	3.500%	4/1/40	1,917	1,586
NVIDIA Corp.	3.500%	4/1/50	3,612	2,769
NVIDIA Corp.	3.700%	4/1/60	836	630
NXP BV	3.250%	5/11/41	1,728	1,261
NXP BV	3.125%	2/15/42	990	699
NXP BV	3.250%	11/30/51	925	609
Oracle Corp.	4.300%	7/8/34	2,856	2,601
Oracle Corp.	3.900%	5/15/35	2,065	1,790
Oracle Corp.	3.850%	7/15/36	1,490	1,256
Oracle Corp.	3.800%	11/15/37	4,005	3,299
Oracle Corp.	6.500%	4/15/38	2,031	2,176
Oracle Corp.	6.125%	7/8/39	1,404	1,455
Oracle Corp.	3.600%	4/1/40	5,415	4,162
Oracle Corp.	5.375%	7/15/40	5,569	5,290
Oracle Corp.	3.650%	3/25/41	3,894	2,978
Oracle Corp.	4.125%	5/15/45	3,780	2,959
Oracle Corp.	4.000%	7/15/46	7,555	5,761
Oracle Corp.	4.000%	11/15/47	3,514	2,661
Oracle Corp.	3.600%	4/1/50	8,496	5,933
Oracle Corp.	3.950%	3/25/51	6,505	4,809
Oracle Corp.	6.900%	11/9/52	3,980	4,449
Oracle Corp.	5.550%	2/6/53	3,100	2,932
Oracle Corp.	4.375%	5/15/55	2,350	1,834
Oracle Corp.	3.850%	4/1/60	5,065	3,483
Oracle Corp.	4.100%	3/25/61	2,185	1,569
PayPal Holdings Inc.	3.250%	6/1/50	1,311	887
PayPal Holdings Inc.	5.050%	6/1/52	1,995	1,822
PayPal Holdings Inc.	5.500%	6/1/54	725	703
PayPal Holdings Inc.	5.250%	6/1/62	1,000	913
QUALCOMM Inc.	4.650%	5/20/35	1,833	1,783
QUALCOMM Inc.	4.800%	5/20/45	2,664	2,462
QUALCOMM Inc.	4.300%	5/20/47	3,039	2,591

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
QUALCOMM Inc.	4.500%	5/20/52	2,480	2,140
QUALCOMM Inc.	6.000%	5/20/53	1,885	2,027
S&P Global Inc.	3.250%	12/1/49	566	397
S&P Global Inc.	3.700%	3/1/52	1,925	1,453
S&P Global Inc.	2.300%	8/15/60	650	331
S&P Global Inc.	3.900%	3/1/62	985	731
Salesforce Inc.	2.700%	7/15/41	1,320	922
Salesforce Inc.	2.900%	7/15/51	4,356	2,807
Salesforce Inc.	3.050%	7/15/61	2,482	1,532
Texas Instruments Inc.	3.875%	3/15/39	739	645
Texas Instruments Inc.	4.150%	5/15/48	2,373	1,967
Texas Instruments Inc.	2.700%	9/15/51	882	549
Texas Instruments Inc.	5.000%	3/14/53	1,305	1,222
Texas Instruments Inc.	5.150%	2/8/54	1,400	1,339
Texas Instruments Inc.	5.050%	5/18/63	2,553	2,367
TSMC Arizona Corp.	3.125%	10/25/41	1,830	1,418
TSMC Arizona Corp.	3.250%	10/25/51	1,625	1,195
TSMC Arizona Corp.	4.500%	4/22/52	2,020	1,870
Verisk Analytics Inc.	3.625%	5/15/50	1,168	840
				338,849
Utilities (5.9%)				
¹ AEP Texas Inc.	4.150%	5/1/49	690	516
¹ AEP Texas Inc.	3.450%	1/15/50	1,055	697
AEP Texas Inc.	3.450%	5/15/51	848	558
AEP Texas Inc.	5.250%	5/15/52	975	871
AEP Transmission Co. LLC	4.000%	12/1/46	943	748
AEP Transmission Co. LLC	3.750%	12/1/47	866	641
AEP Transmission Co. LLC	3.800%	6/15/49	840	619
AEP Transmission Co. LLC	3.150%	9/15/49	390	256
¹ AEP Transmission Co. LLC	3.650%	4/1/50	1,490	1,074
¹ AEP Transmission Co. LLC	2.750%	8/15/51	420	251
¹ AEP Transmission Co. LLC	4.500%	6/15/52	995	826
AEP Transmission Co. LLC	5.400%	3/15/53	934	894
Alabama Power Co.	6.125%	5/15/38	715	752
Alabama Power Co.	6.000%	3/1/39	407	423
Alabama Power Co.	3.850%	12/1/42	505	403
Alabama Power Co.	4.150%	8/15/44	662	544
Alabama Power Co.	3.750%	3/1/45	1,193	914
Alabama Power Co.	4.300%	1/2/46	1,476	1,224
¹ Alabama Power Co.	3.700%	12/1/47	926	689
¹ Alabama Power Co.	4.300%	7/15/48	937	767
Alabama Power Co.	3.450%	10/1/49	1,224	869
Alabama Power Co.	3.125%	7/15/51	1,067	707
Alabama Power Co.	3.000%	3/15/52	880	571
Ameren Illinois Co.	4.150%	3/15/46	997	814
Ameren Illinois Co.	3.700%	12/1/47	605	452
Ameren Illinois Co.	4.500%	3/15/49	622	531
Ameren Illinois Co.	3.250%	3/15/50	286	195
Ameren Illinois Co.	2.900%	6/15/51	644	403
Ameren Illinois Co.	5.900%	12/1/52	689	711
Ameren Illinois Co.	5.550%	7/1/54	1,200	1,177
American Electric Power Co. Inc.	3.250%	3/1/50	960	630
American Electric Power Co. Inc.	6.950%	12/15/54	1,350	1,345
American Water Capital Corp.	6.593%	10/15/37	379	421
American Water Capital Corp.	4.300%	12/1/42	995	843
American Water Capital Corp.	4.300%	9/1/45	725	608
American Water Capital Corp.	3.750%	9/1/47	1,231	932
American Water Capital Corp.	4.200%	9/1/48	873	708
American Water Capital Corp.	4.150%	6/1/49	545	437
American Water Capital Corp.	3.450%	5/1/50	1,659	1,171
American Water Capital Corp.	3.250%	6/1/51	1,410	957
American Water Capital Corp.	5.450%	3/1/54	1,120	1,082
Appalachian Power Co.	7.000%	4/1/38	1,083	1,187
Appalachian Power Co.	4.400%	5/15/44	370	295
Appalachian Power Co.	4.450%	6/1/45	530	426
¹ Appalachian Power Co.	4.500%	3/1/49	821	649
¹ Appalachian Power Co.	3.700%	5/1/50	1,000	691
Arizona Public Service Co.	5.700%	8/15/34	500	499
Arizona Public Service Co.	5.050%	9/1/41	577	529

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Arizona Public Service Co.	4.500%	4/1/42	875	734
Arizona Public Service Co.	4.350%	11/15/45	955	776
Arizona Public Service Co.	3.750%	5/15/46	710	523
Arizona Public Service Co.	4.200%	8/15/48	850	660
Arizona Public Service Co.	4.250%	3/1/49	632	493
Arizona Public Service Co.	3.500%	12/1/49	594	403
Atmos Energy Corp.	5.500%	6/15/41	950	944
Atmos Energy Corp.	4.150%	1/15/43	494	413
Atmos Energy Corp.	4.125%	10/15/44	1,892	1,563
Atmos Energy Corp.	4.300%	10/1/48	365	300
Atmos Energy Corp.	4.125%	3/15/49	1,135	894
Atmos Energy Corp.	3.375%	9/15/49	2,010	1,391
Atmos Energy Corp.	2.850%	2/15/52	703	435
Atmos Energy Corp.	5.750%	10/15/52	590	597
Atmos Energy Corp.	6.200%	11/15/53	750	808
Avista Corp.	4.350%	6/1/48	849	702
Avista Corp.	4.000%	4/1/52	882	661
Baltimore Gas & Electric Co.	6.350%	10/1/36	753	798
Baltimore Gas & Electric Co.	3.500%	8/15/46	1,118	807
1 Baltimore Gas & Electric Co.	3.750%	8/15/47	1,222	913
Baltimore Gas & Electric Co.	4.250%	9/15/48	790	635
Baltimore Gas & Electric Co.	3.200%	9/15/49	573	381
Baltimore Gas & Electric Co.	2.900%	6/15/50	291	183
Baltimore Gas & Electric Co.	5.400%	6/1/53	755	722
1 Baltimore Gas & Electric Co.	5.650%	6/1/54	1,200	1,186
Berkshire Hathaway Energy Co.	6.125%	4/1/36	2,789	2,923
Berkshire Hathaway Energy Co.	5.950%	5/15/37	1,132	1,170
Berkshire Hathaway Energy Co.	5.150%	11/15/43	908	854
Berkshire Hathaway Energy Co.	4.500%	2/1/45	1,096	954
Berkshire Hathaway Energy Co.	3.800%	7/15/48	1,414	1,041
Berkshire Hathaway Energy Co.	4.450%	1/15/49	514	420
Berkshire Hathaway Energy Co.	4.250%	10/15/50	1,646	1,291
Berkshire Hathaway Energy Co.	2.850%	5/15/51	3,874	2,366
Berkshire Hathaway Energy Co.	4.600%	5/1/53	2,011	1,670
Black Hills Corp.	6.000%	1/15/35	1,650	1,660
Black Hills Corp.	4.200%	9/15/46	545	423
CenterPoint Energy Houston Electric LLC	3.550%	8/1/42	578	447
CenterPoint Energy Houston Electric LLC	4.500%	4/1/44	1,339	1,163
CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	712	558
1 CenterPoint Energy Houston Electric LLC	4.250%	2/1/49	811	661
1 CenterPoint Energy Houston Electric LLC	3.350%	4/1/51	1,683	1,168
1 CenterPoint Energy Houston Electric LLC	3.600%	3/1/52	980	708
1 CenterPoint Energy Houston Electric LLC	4.850%	10/1/52	502	446
CenterPoint Energy Houston Electric LLC	5.300%	4/1/53	699	669
CenterPoint Energy Inc.	3.700%	9/1/49	715	513
CenterPoint Energy Resources Corp.	5.850%	1/15/41	607	619
CenterPoint Energy Resources Corp.	4.100%	9/1/47	610	478
Cleco Corporate Holdings LLC	4.973%	5/1/46	883	726
Cleveland Electric Illuminating Co.	5.950%	12/15/36	748	755
CMS Energy Corp.	4.875%	3/1/44	755	680
Commonwealth Edison Co.	5.900%	3/15/36	1,907	1,977
Commonwealth Edison Co.	6.450%	1/15/38	730	790
Commonwealth Edison Co.	4.600%	8/15/43	1,035	903
Commonwealth Edison Co.	4.700%	1/15/44	975	865
Commonwealth Edison Co.	3.700%	3/1/45	580	441
Commonwealth Edison Co.	3.650%	6/15/46	1,605	1,192
1 Commonwealth Edison Co.	3.750%	8/15/47	1,294	973
Commonwealth Edison Co.	4.000%	3/1/48	1,851	1,439
Commonwealth Edison Co.	4.000%	3/1/49	1,280	990
1 Commonwealth Edison Co.	3.200%	11/15/49	812	540
Commonwealth Edison Co.	3.000%	3/1/50	739	473
1 Commonwealth Edison Co.	3.125%	3/15/51	636	415
1 Commonwealth Edison Co.	2.750%	9/1/51	390	233
Commonwealth Edison Co.	5.300%	2/1/53	1,310	1,238
Commonwealth Edison Co.	5.650%	6/1/54	510	507
Connecticut Light & Power Co.	4.300%	4/15/44	842	710
Connecticut Light & Power Co.	4.000%	4/1/48	1,220	972
Connecticut Light & Power Co.	5.250%	1/15/53	1,438	1,374
1 Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	570	564
1 Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	974	1,001

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
1 Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	1,395	1,479
1 Consolidated Edison Co. of New York Inc.	6.750%	4/1/38	1,380	1,528
1 Consolidated Edison Co. of New York Inc.	5.500%	12/1/39	790	779
Consolidated Edison Co. of New York Inc.	5.700%	6/15/40	745	743
1 Consolidated Edison Co. of New York Inc.	4.200%	3/15/42	685	565
Consolidated Edison Co. of New York Inc.	3.950%	3/1/43	578	461
Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	981	836
Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	1,159	977
Consolidated Edison Co. of New York Inc.	3.850%	6/15/46	1,395	1,068
1 Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	712	549
1 Consolidated Edison Co. of New York Inc.	4.650%	12/1/48	667	568
1 Consolidated Edison Co. of New York Inc.	4.125%	5/15/49	1,690	1,334
1 Consolidated Edison Co. of New York Inc.	3.950%	4/1/50	1,615	1,262
Consolidated Edison Co. of New York Inc.	3.200%	12/1/51	1,153	759
Consolidated Edison Co. of New York Inc.	6.150%	11/15/52	1,376	1,458
Consolidated Edison Co. of New York Inc.	5.900%	11/15/53	1,175	1,203
Consolidated Edison Co. of New York Inc.	5.700%	5/15/54	1,350	1,347
Consolidated Edison Co. of New York Inc.	4.625%	12/1/54	1,391	1,177
1 Consolidated Edison Co. of New York Inc.	4.300%	12/1/56	1,315	1,035
1 Consolidated Edison Co. of New York Inc.	4.000%	11/15/57	580	436
Consolidated Edison Co. of New York Inc.	4.500%	5/15/58	1,605	1,308
Consolidated Edison Co. of New York Inc.	3.700%	11/15/59	770	535
1 Consolidated Edison Co. of New York Inc.	3.000%	12/1/60	1,205	713
Consolidated Edison Co. of New York Inc.	3.600%	6/15/61	1,295	889
Constellation Energy Generation LLC	6.250%	10/1/39	780	805
Constellation Energy Generation LLC	5.600%	6/15/42	1,226	1,183
Constellation Energy Generation LLC	6.500%	10/1/53	2,085	2,216
Constellation Energy Generation LLC	5.750%	3/15/54	1,900	1,842
Consumers Energy Co.	3.950%	5/15/43	654	531
Consumers Energy Co.	3.250%	8/15/46	853	619
Consumers Energy Co.	3.950%	7/15/47	617	495
Consumers Energy Co.	4.050%	5/15/48	1,128	917
Consumers Energy Co.	4.350%	4/15/49	1,164	981
Consumers Energy Co.	3.750%	2/15/50	882	671
Consumers Energy Co.	3.100%	8/15/50	1,085	748
Consumers Energy Co.	3.500%	8/1/51	821	602
Consumers Energy Co.	2.650%	8/15/52	405	250
Consumers Energy Co.	4.200%	9/1/52	255	206
Consumers Energy Co.	2.500%	5/1/60	1,031	582
Dayton Power & Light Co.	3.950%	6/15/49	823	600
Delmarva Power & Light Co.	4.150%	5/15/45	793	632
1 Dominion Energy Inc.	5.950%	6/15/35	1,495	1,517
1 Dominion Energy Inc.	3.300%	4/15/41	1,819	1,313
1 Dominion Energy Inc.	4.900%	8/1/41	1,138	1,001
1 Dominion Energy Inc.	4.050%	9/15/42	865	677
Dominion Energy Inc.	4.700%	12/1/44	976	826
1 Dominion Energy Inc.	4.600%	3/15/49	700	581
1 Dominion Energy Inc.	4.850%	8/15/52	489	421
Dominion Energy South Carolina Inc.	6.050%	1/15/38	550	572
Dominion Energy South Carolina Inc.	5.450%	2/1/41	525	512
Dominion Energy South Carolina Inc.	4.600%	6/15/43	687	596
Dominion Energy South Carolina Inc.	5.100%	6/1/65	1,376	1,222
1 DTE Electric Co.	4.000%	4/1/43	645	529
DTE Electric Co.	4.300%	7/1/44	510	432
DTE Electric Co.	3.700%	3/15/45	815	628
DTE Electric Co.	3.700%	6/1/46	612	467
DTE Electric Co.	3.750%	8/15/47	1,282	971
1 DTE Electric Co.	4.050%	5/15/48	1,403	1,118
DTE Electric Co.	3.950%	3/1/49	1,523	1,200
DTE Electric Co.	2.950%	3/1/50	837	539
1 DTE Electric Co.	3.250%	4/1/51	959	647
DTE Electric Co.	5.400%	4/1/53	900	879
Duke Energy Carolinas LLC	6.100%	6/1/37	992	1,020
Duke Energy Carolinas LLC	6.000%	1/15/38	690	717
Duke Energy Carolinas LLC	6.050%	4/15/38	1,437	1,496
Duke Energy Carolinas LLC	5.300%	2/15/40	1,053	1,018
Duke Energy Carolinas LLC	4.250%	12/15/41	1,316	1,101
Duke Energy Carolinas LLC	4.000%	9/30/42	1,440	1,159
Duke Energy Carolinas LLC	3.750%	6/1/45	885	666
Duke Energy Carolinas LLC	3.875%	3/15/46	1,340	1,027

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Duke Energy Carolinas LLC	3.700%	12/1/47	790	580
Duke Energy Carolinas LLC	3.950%	3/15/48	1,518	1,169
Duke Energy Carolinas LLC	3.200%	8/15/49	965	647
Duke Energy Carolinas LLC	3.450%	4/15/51	1,430	998
Duke Energy Carolinas LLC	5.350%	1/15/53	1,438	1,366
Duke Energy Carolinas LLC	5.400%	1/15/54	1,765	1,691
Duke Energy Corp.	3.300%	6/15/41	1,706	1,238
Duke Energy Corp.	3.750%	9/1/46	2,930	2,134
Duke Energy Corp.	3.950%	8/15/47	997	741
Duke Energy Corp.	4.200%	6/15/49	985	757
Duke Energy Corp.	3.500%	6/15/51	2,040	1,376
Duke Energy Corp.	5.000%	8/15/52	2,040	1,773
Duke Energy Corp.	6.100%	9/15/53	725	736
Duke Energy Corp.	5.800%	6/15/54	2,000	1,944
Duke Energy Florida LLC	6.350%	9/15/37	1,476	1,567
Duke Energy Florida LLC	6.400%	6/15/38	1,767	1,894
Duke Energy Florida LLC	5.650%	4/1/40	638	634
Duke Energy Florida LLC	3.400%	10/1/46	1,177	826
Duke Energy Florida LLC	4.200%	7/15/48	887	712
Duke Energy Florida LLC	3.000%	12/15/51	1,025	645
Duke Energy Florida LLC	5.950%	11/15/52	1,005	1,025
Duke Energy Florida LLC	6.200%	11/15/53	940	997
Duke Energy Indiana LLC	6.120%	10/15/35	876	925
Duke Energy Indiana LLC	6.350%	8/15/38	826	881
¹ Duke Energy Indiana LLC	4.900%	7/15/43	1,080	964
Duke Energy Indiana LLC	3.750%	5/15/46	640	485
¹ Duke Energy Indiana LLC	3.250%	10/1/49	1,085	729
Duke Energy Indiana LLC	2.750%	4/1/50	883	532
Duke Energy Ohio Inc.	3.700%	6/15/46	764	560
Duke Energy Ohio Inc.	4.300%	2/1/49	678	544
Duke Energy Ohio Inc.	5.650%	4/1/53	1,145	1,105
Duke Energy Ohio Inc.	5.550%	3/15/54	300	289
Duke Energy Progress LLC	6.300%	4/1/38	823	874
Duke Energy Progress LLC	4.100%	5/15/42	1,009	824
Duke Energy Progress LLC	4.100%	3/15/43	437	353
Duke Energy Progress LLC	4.150%	12/1/44	989	794
Duke Energy Progress LLC	4.200%	8/15/45	1,474	1,188
Duke Energy Progress LLC	3.700%	10/15/46	777	575
Duke Energy Progress LLC	3.600%	9/15/47	897	648
Duke Energy Progress LLC	2.500%	8/15/50	573	329
Duke Energy Progress LLC	2.900%	8/15/51	980	607
Duke Energy Progress LLC	4.000%	4/1/52	987	747
Duke Energy Progress LLC	5.350%	3/15/53	1,300	1,220
El Paso Electric Co.	6.000%	5/15/35	788	791
El Paso Electric Co.	5.000%	12/1/44	600	507
Emera US Finance LP	4.750%	6/15/46	2,222	1,828
Entergy Arkansas LLC	4.200%	4/1/49	727	578
Entergy Arkansas LLC	2.650%	6/15/51	1,305	758
Entergy Arkansas LLC	3.350%	6/15/52	550	369
Entergy Arkansas LLC	5.750%	6/1/54	1,400	1,389
Entergy Corp.	3.750%	6/15/50	1,245	879
Entergy Louisiana LLC	4.950%	1/15/45	1,491	1,317
Entergy Louisiana LLC	4.200%	9/1/48	1,791	1,419
Entergy Louisiana LLC	4.200%	4/1/50	502	394
Entergy Louisiana LLC	2.900%	3/15/51	1,906	1,155
Entergy Louisiana LLC	4.750%	9/15/52	550	473
Entergy Louisiana LLC	5.700%	3/15/54	1,345	1,326
Entergy Mississippi LLC	3.850%	6/1/49	787	580
Entergy Mississippi LLC	5.850%	6/1/54	800	797
Entergy Texas Inc.	4.500%	3/30/39	580	510
Entergy Texas Inc.	3.550%	9/30/49	1,171	834
Entergy Texas Inc.	5.800%	9/1/53	580	580
Essential Utilities Inc.	4.276%	5/1/49	990	784
Essential Utilities Inc.	3.351%	4/15/50	1,379	927
Essential Utilities Inc.	5.300%	5/1/52	905	826
Evergy Kansas Central Inc.	4.125%	3/1/42	933	769
Evergy Kansas Central Inc.	4.100%	4/1/43	930	753
Evergy Kansas Central Inc.	4.250%	12/1/45	857	701
Evergy Kansas Central Inc.	3.450%	4/15/50	525	361
Evergy Metro Inc.	5.300%	10/1/41	955	900

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Evergy Metro Inc.	4.200%	6/15/47	632	506
Evergy Metro Inc.	4.200%	3/15/48	655	521
¹ Evergy Metro Inc.	4.125%	4/1/49	1,175	918
Eversource Energy	5.950%	7/15/34	1,300	1,313
Eversource Energy	3.450%	1/15/50	1,500	1,027
Exelon Corp.	5.625%	6/15/35	1,180	1,177
Exelon Corp.	5.100%	6/15/45	1,488	1,352
Exelon Corp.	4.450%	4/15/46	661	546
Exelon Corp.	4.700%	4/15/50	1,362	1,151
Exelon Corp.	4.100%	3/15/52	935	717
Exelon Corp.	5.600%	3/15/53	2,200	2,117
¹ FirstEnergy Corp.	5.100%	7/15/47	350	299
¹ FirstEnergy Corp.	3.400%	3/1/50	2,685	1,783
Florida Power & Light Co.	4.950%	6/1/35	985	957
Florida Power & Light Co.	5.650%	2/1/37	943	961
Florida Power & Light Co.	5.950%	2/1/38	535	562
Florida Power & Light Co.	5.960%	4/1/39	945	986
Florida Power & Light Co.	5.690%	3/1/40	1,189	1,205
Florida Power & Light Co.	5.250%	2/1/41	1,010	987
Florida Power & Light Co.	4.125%	2/1/42	1,000	843
Florida Power & Light Co.	4.050%	6/1/42	1,154	963
Florida Power & Light Co.	4.050%	10/1/44	742	608
Florida Power & Light Co.	3.700%	12/1/47	1,055	798
Florida Power & Light Co.	3.950%	3/1/48	1,263	994
Florida Power & Light Co.	4.125%	6/1/48	960	780
Florida Power & Light Co.	3.990%	3/1/49	1,000	791
Florida Power & Light Co.	3.150%	10/1/49	962	654
Florida Power & Light Co.	2.875%	12/4/51	1,539	978
Florida Power & Light Co.	5.300%	4/1/53	2,162	2,082
Florida Power & Light Co.	5.600%	6/15/54	1,500	1,516
¹ Georgia Power Co.	4.750%	9/1/40	825	743
Georgia Power Co.	4.300%	3/15/42	2,593	2,202
Georgia Power Co.	4.300%	3/15/43	574	477
¹ Georgia Power Co.	3.700%	1/30/50	1,395	1,029
¹ Georgia Power Co.	3.250%	3/15/51	1,380	937
Iberdrola International BV	6.750%	7/15/36	891	999
¹ Idaho Power Co.	4.200%	3/1/48	561	440
¹ Idaho Power Co.	5.500%	3/15/53	675	643
¹ Idaho Power Co.	5.800%	4/1/54	985	978
¹ Indiana Michigan Power Co.	4.550%	3/15/46	1,025	860
¹ Indiana Michigan Power Co.	3.750%	7/1/47	649	478
Indiana Michigan Power Co.	3.250%	5/1/51	1,014	667
Indiana Michigan Power Co.	5.625%	4/1/53	815	792
Interstate Power & Light Co.	6.250%	7/15/39	514	534
Interstate Power & Light Co.	3.700%	9/15/46	790	580
Interstate Power & Light Co.	3.100%	11/30/51	731	464
ITC Holdings Corp.	5.300%	7/1/43	451	413
¹ John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	771	719
Kentucky Utilities Co.	5.125%	11/1/40	979	920
Kentucky Utilities Co.	4.375%	10/1/45	977	813
Kentucky Utilities Co.	3.300%	6/1/50	1,230	832
Louisville Gas & Electric Co.	4.250%	4/1/49	930	737
MidAmerican Energy Co.	4.800%	9/15/43	1,383	1,248
MidAmerican Energy Co.	4.250%	5/1/46	940	774
MidAmerican Energy Co.	3.950%	8/1/47	1,836	1,430
MidAmerican Energy Co.	3.650%	8/1/48	2,170	1,626
MidAmerican Energy Co.	4.250%	7/15/49	1,408	1,157
MidAmerican Energy Co.	5.850%	9/15/54	665	682
MidAmerican Energy Co.	5.300%	2/1/55	2,295	2,186
¹ Mississippi Power Co.	4.250%	3/15/42	1,585	1,302
National Grid USA	5.803%	4/1/35	783	780
National Rural Utilities Cooperative Finance Corp.	4.400%	11/1/48	625	522
National Rural Utilities Cooperative Finance Corp.	4.300%	3/15/49	988	808
¹ Nevada Power Co.	6.650%	4/1/36	1,553	1,672
¹ Nevada Power Co.	6.750%	7/1/37	517	570
¹ Nevada Power Co.	3.125%	8/1/50	825	527
¹ Nevada Power Co.	5.900%	5/1/53	590	589
Nevada Power Co.	6.000%	3/15/54	865	878
NextEra Energy Capital Holdings Inc.	3.000%	1/15/52	490	310
NextEra Energy Capital Holdings Inc.	5.250%	2/28/53	2,245	2,078

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
NextEra Energy Capital Holdings Inc.	5.550%	3/15/54	1,555	1,492
NiSource Inc.	5.950%	6/15/41	928	930
NiSource Inc.	5.250%	2/15/43	1,410	1,294
NiSource Inc.	4.800%	2/15/44	1,087	943
NiSource Inc.	5.650%	2/1/45	1,120	1,082
NiSource Inc.	4.375%	5/15/47	1,217	978
NiSource Inc.	3.950%	3/30/48	1,556	1,165
Northern States Power Co.	6.250%	6/1/36	865	924
Northern States Power Co.	6.200%	7/1/37	1,037	1,110
Northern States Power Co.	5.350%	11/1/39	880	862
Northern States Power Co.	4.125%	5/15/44	715	582
Northern States Power Co.	4.000%	8/15/45	904	715
Northern States Power Co.	3.600%	9/15/47	485	353
Northern States Power Co.	2.900%	3/1/50	845	538
Northern States Power Co.	2.600%	6/1/51	861	513
Northern States Power Co.	3.200%	4/1/52	610	406
Northern States Power Co.	4.500%	6/1/52	885	748
Northern States Power Co.	5.100%	5/15/53	1,670	1,541
Northern States Power Co.	5.400%	3/15/54	1,270	1,227
Northern States Power Co.	5.650%	6/15/54	1,200	1,198
NorthWestern Corp.	4.176%	11/15/44	949	773
NSTAR Electric Co.	5.500%	3/15/40	847	838
NSTAR Electric Co.	4.400%	3/1/44	1,060	898
NSTAR Electric Co.	4.950%	9/15/52	1,031	926
Oglethorpe Power Corp.	5.950%	11/1/39	960	953
Oglethorpe Power Corp.	5.375%	11/1/40	952	894
Oglethorpe Power Corp.	4.500%	4/1/47	500	406
Oglethorpe Power Corp.	5.050%	10/1/48	982	861
Oglethorpe Power Corp.	5.250%	9/1/50	690	620
Oglethorpe Power Corp.	6.200%	12/1/53	770	787
4 Oglethorpe Power Corp.	5.800%	6/1/54	650	637
Ohio Edison Co.	6.875%	7/15/36	400	446
Ohio Power Co.	4.150%	4/1/48	785	604
Ohio Power Co.	4.000%	6/1/49	934	705
1 Ohio Power Co.	2.900%	10/1/51	475	290
Oklahoma Gas & Electric Co.	4.150%	4/1/47	996	796
Oklahoma Gas & Electric Co.	3.850%	8/15/47	665	503
Oncor Electric Delivery Co. LLC	7.500%	9/1/38	728	868
Oncor Electric Delivery Co. LLC	5.250%	9/30/40	785	756
Oncor Electric Delivery Co. LLC	4.550%	12/1/41	920	818
Oncor Electric Delivery Co. LLC	5.300%	6/1/42	893	862
Oncor Electric Delivery Co. LLC	3.750%	4/1/45	710	550
Oncor Electric Delivery Co. LLC	3.800%	9/30/47	557	425
Oncor Electric Delivery Co. LLC	4.100%	11/15/48	914	732
Oncor Electric Delivery Co. LLC	3.800%	6/1/49	972	738
1 Oncor Electric Delivery Co. LLC	3.100%	9/15/49	242	161
Oncor Electric Delivery Co. LLC	3.700%	5/15/50	592	437
Oncor Electric Delivery Co. LLC	2.700%	11/15/51	894	534
Oncor Electric Delivery Co. LLC	4.950%	9/15/52	760	687
Oncor Electric Delivery Co. LLC	5.350%	10/1/52	860	822
4 Oncor Electric Delivery Co. LLC	5.550%	6/15/54	2,900	2,846
ONE Gas Inc.	4.658%	2/1/44	1,010	890
ONE Gas Inc.	4.500%	11/1/48	853	715
Pacific Gas & Electric Co.	4.500%	7/1/40	3,443	2,838
Pacific Gas & Electric Co.	3.300%	8/1/40	725	516
Pacific Gas & Electric Co.	4.200%	6/1/41	1,510	1,180
Pacific Gas & Electric Co.	4.750%	2/15/44	2,140	1,749
Pacific Gas & Electric Co.	4.300%	3/15/45	1,025	784
Pacific Gas & Electric Co.	4.000%	12/1/46	750	539
Pacific Gas & Electric Co.	3.950%	12/1/47	1,440	1,030
Pacific Gas & Electric Co.	4.950%	7/1/50	6,462	5,337
Pacific Gas & Electric Co.	3.500%	8/1/50	4,670	3,056
Pacific Gas & Electric Co.	5.250%	3/1/52	1,285	1,101
Pacific Gas & Electric Co.	6.750%	1/15/53	2,555	2,655
Pacific Gas & Electric Co.	6.700%	4/1/53	1,550	1,611
PacifiCorp	5.250%	6/15/35	557	539
PacifiCorp	6.100%	8/1/36	820	848
PacifiCorp	6.250%	10/15/37	1,758	1,815
PacifiCorp	6.350%	7/15/38	955	995
PacifiCorp	6.000%	1/15/39	947	961

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
PacifiCorp	4.100%	2/1/42	617	485
PacifiCorp	4.125%	1/15/49	1,397	1,060
PacifiCorp	4.150%	2/15/50	994	759
PacifiCorp	3.300%	3/15/51	1,650	1,069
PacifiCorp	2.900%	6/15/52	743	439
PacifiCorp	5.350%	12/1/53	1,800	1,634
PacifiCorp	5.500%	5/15/54	1,258	1,171
PacifiCorp	5.800%	1/15/55	2,360	2,287
PECO Energy Co.	5.950%	10/1/36	740	777
PECO Energy Co.	4.150%	10/1/44	858	703
PECO Energy Co.	3.700%	9/15/47	1,303	986
PECO Energy Co.	3.900%	3/1/48	1,055	814
PECO Energy Co.	3.000%	9/15/49	710	466
PECO Energy Co.	3.050%	3/15/51	595	386
PECO Energy Co.	2.850%	9/15/51	1,037	638
PECO Energy Co.	4.600%	5/15/52	609	521
Piedmont Natural Gas Co. Inc.	4.650%	8/1/43	445	385
Piedmont Natural Gas Co. Inc.	3.640%	11/1/46	453	326
Piedmont Natural Gas Co. Inc.	3.350%	6/1/50	1,045	685
Potomac Electric Power Co.	6.500%	11/15/37	970	1,063
Potomac Electric Power Co.	4.150%	3/15/43	790	652
Potomac Electric Power Co.	5.500%	3/15/54	715	698
PPL Electric Utilities Corp.	6.250%	5/15/39	527	565
PPL Electric Utilities Corp.	4.150%	10/1/45	960	791
PPL Electric Utilities Corp.	3.950%	6/1/47	631	500
PPL Electric Utilities Corp.	4.150%	6/15/48	777	627
PPL Electric Utilities Corp.	5.250%	5/15/53	855	815
Progress Energy Inc.	6.000%	12/1/39	595	598
¹ Public Service Co. of Colorado	6.250%	9/1/37	1,506	1,574
Public Service Co. of Colorado	6.500%	8/1/38	341	368
Public Service Co. of Colorado	3.600%	9/15/42	870	652
Public Service Co. of Colorado	4.300%	3/15/44	275	224
Public Service Co. of Colorado	3.800%	6/15/47	895	653
Public Service Co. of Colorado	4.100%	6/15/48	1,044	798
Public Service Co. of Colorado	4.050%	9/15/49	306	233
¹ Public Service Co. of Colorado	2.700%	1/15/51	1,187	699
¹ Public Service Co. of Colorado	4.500%	6/1/52	788	639
Public Service Co. of Colorado	5.250%	4/1/53	1,599	1,463
Public Service Co. of Colorado	5.750%	5/15/54	735	727
Public Service Co. of New Hampshire	3.600%	7/1/49	790	580
Public Service Co. of New Hampshire	5.150%	1/15/53	637	595
¹ Public Service Electric & Gas Co.	5.800%	5/1/37	743	776
¹ Public Service Electric & Gas Co.	3.950%	5/1/42	705	575
¹ Public Service Electric & Gas Co.	3.650%	9/1/42	645	505
¹ Public Service Electric & Gas Co.	3.800%	3/1/46	1,697	1,325
¹ Public Service Electric & Gas Co.	3.600%	12/1/47	931	692
¹ Public Service Electric & Gas Co.	4.050%	5/1/48	1,235	992
¹ Public Service Electric & Gas Co.	3.850%	5/1/49	845	654
¹ Public Service Electric & Gas Co.	3.200%	8/1/49	447	308
¹ Public Service Electric & Gas Co.	2.700%	5/1/50	466	291
¹ Public Service Electric & Gas Co.	2.050%	8/1/50	859	463
¹ Public Service Electric & Gas Co.	5.125%	3/15/53	1,312	1,241
Public Service Electric & Gas Co.	5.450%	8/1/53	638	629
¹ Public Service Electric & Gas Co.	5.450%	3/1/54	985	972
Puget Sound Energy Inc.	6.274%	3/15/37	287	305
Puget Sound Energy Inc.	5.757%	10/1/39	310	312
Puget Sound Energy Inc.	5.795%	3/15/40	900	899
Puget Sound Energy Inc.	5.638%	4/15/41	685	672
Puget Sound Energy Inc.	4.300%	5/20/45	864	706
Puget Sound Energy Inc.	4.223%	6/15/48	1,315	1,042
Puget Sound Energy Inc.	3.250%	9/15/49	491	323
Puget Sound Energy Inc.	5.685%	6/15/54	825	817
San Diego Gas & Electric Co.	6.000%	6/1/39	435	459
San Diego Gas & Electric Co.	4.500%	8/15/40	983	877
¹ San Diego Gas & Electric Co.	3.750%	6/1/47	900	671
San Diego Gas & Electric Co.	4.150%	5/15/48	980	791
¹ San Diego Gas & Electric Co.	3.320%	4/15/50	1,127	769
San Diego Gas & Electric Co.	3.700%	3/15/52	1,010	729
San Diego Gas & Electric Co.	5.350%	4/1/53	1,455	1,375
San Diego Gas & Electric Co.	5.550%	4/15/54	1,600	1,565

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Sempra	3.800%	2/1/38	1,814	1,482
Sempra	6.000%	10/15/39	1,424	1,440
Sempra	4.000%	2/1/48	1,547	1,177
Sierra Pacific Power Co.	5.900%	3/15/54	1,210	1,205
¹ Southern California Edison Co.	5.750%	4/1/35	1,053	1,069
¹ Southern California Edison Co.	5.350%	7/15/35	1,220	1,204
Southern California Edison Co.	5.625%	2/1/36	523	521
¹ Southern California Edison Co.	5.550%	1/15/37	751	750
¹ Southern California Edison Co.	5.950%	2/1/38	855	866
Southern California Edison Co.	6.050%	3/15/39	605	618
Southern California Edison Co.	5.500%	3/15/40	995	958
Southern California Edison Co.	4.500%	9/1/40	1,137	978
Southern California Edison Co.	4.050%	3/15/42	1,289	1,032
¹ Southern California Edison Co.	3.900%	3/15/43	1,006	780
Southern California Edison Co.	4.650%	10/1/43	1,505	1,293
¹ Southern California Edison Co.	3.600%	2/1/45	675	493
Southern California Edison Co.	4.000%	4/1/47	2,575	1,971
¹ Southern California Edison Co.	4.125%	3/1/48	1,555	1,207
¹ Southern California Edison Co.	4.875%	3/1/49	1,226	1,064
Southern California Edison Co.	3.650%	2/1/50	1,810	1,287
¹ Southern California Edison Co.	2.950%	2/1/51	1,890	1,169
¹ Southern California Edison Co.	3.650%	6/1/51	920	647
Southern California Edison Co.	3.450%	2/1/52	1,315	892
¹ Southern California Edison Co.	5.450%	6/1/52	595	558
Southern California Edison Co.	5.700%	3/1/53	750	728
Southern California Edison Co.	5.875%	12/1/53	620	619
Southern California Edison Co.	5.750%	4/15/54	605	592
Southern California Gas Co.	5.125%	11/15/40	611	578
Southern California Gas Co.	3.750%	9/15/42	383	298
¹ Southern California Gas Co.	4.125%	6/1/48	783	602
¹ Southern California Gas Co.	4.300%	1/15/49	166	133
¹ Southern California Gas Co.	3.950%	2/15/50	738	559
Southern California Gas Co.	6.350%	11/15/52	1,170	1,261
Southern California Gas Co.	5.750%	6/1/53	960	953
Southern California Gas Co.	5.600%	4/1/54	640	629
Southern Co.	4.250%	7/1/36	660	584
Southern Co.	4.400%	7/1/46	3,187	2,664
Southern Co. Gas Capital Corp.	5.875%	3/15/41	922	923
Southern Co. Gas Capital Corp.	4.400%	6/1/43	1,005	825
Southern Co. Gas Capital Corp.	3.950%	10/1/46	1,020	765
Southern Co. Gas Capital Corp.	4.400%	5/30/47	1,145	928
Southern Power Co.	5.150%	9/15/41	991	917
Southern Power Co.	5.250%	7/15/43	791	732
¹ Southern Power Co.	4.950%	12/15/46	844	734
Southwest Gas Corp.	3.800%	9/29/46	760	558
Southwest Gas Corp.	4.150%	6/1/49	815	617
Southwestern Electric Power Co.	6.200%	3/15/40	970	1,003
¹ Southwestern Electric Power Co.	3.900%	4/1/45	875	650
¹ Southwestern Electric Power Co.	3.850%	2/1/48	781	559
Southwestern Electric Power Co.	3.250%	11/1/51	1,338	844
Southwestern Public Service Co.	4.500%	8/15/41	761	637
Southwestern Public Service Co.	3.400%	8/15/46	610	412
Southwestern Public Service Co.	3.700%	8/15/47	635	448
¹ Southwestern Public Service Co.	4.400%	11/15/48	550	433
¹ Southwestern Public Service Co.	3.150%	5/1/50	1,156	733
Southwestern Public Service Co.	6.000%	6/1/54	1,010	1,008
Tampa Electric Co.	4.100%	6/15/42	665	547
Tampa Electric Co.	4.350%	5/15/44	580	478
Tampa Electric Co.	4.300%	6/15/48	689	558
Tampa Electric Co.	4.450%	6/15/49	980	819
Tampa Electric Co.	3.625%	6/15/50	893	639
Tampa Electric Co.	3.450%	3/15/51	635	436
Toledo Edison Co.	6.150%	5/15/37	617	648
Tucson Electric Power Co.	4.850%	12/1/48	915	797
Tucson Electric Power Co.	5.500%	4/15/53	800	769
Union Electric Co.	5.300%	8/1/37	709	702
Union Electric Co.	8.450%	3/15/39	595	757
Union Electric Co.	3.900%	9/15/42	1,026	826
Union Electric Co.	3.650%	4/15/45	640	482
Union Electric Co.	4.000%	4/1/48	495	384

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Union Electric Co.	3.250%	10/1/49	706	478
Union Electric Co.	2.625%	3/15/51	972	577
Union Electric Co.	3.900%	4/1/52	570	435
Union Electric Co.	5.450%	3/15/53	1,005	969
Union Electric Co.	5.250%	1/15/54	500	467
¹ Virginia Electric & Power Co.	6.000%	1/15/36	1,562	1,607
¹ Virginia Electric & Power Co.	6.000%	5/15/37	1,648	1,697
Virginia Electric & Power Co.	6.350%	11/30/37	1,221	1,294
Virginia Electric & Power Co.	4.000%	1/15/43	1,206	969
¹ Virginia Electric & Power Co.	4.650%	8/15/43	424	368
¹ Virginia Electric & Power Co.	4.200%	5/15/45	1,154	938
¹ Virginia Electric & Power Co.	4.000%	11/15/46	1,220	949
¹ Virginia Electric & Power Co.	3.800%	9/15/47	1,773	1,313
Virginia Electric & Power Co.	4.600%	12/1/48	800	680
Virginia Electric & Power Co.	3.300%	12/1/49	617	416
Virginia Electric & Power Co.	2.450%	12/15/50	2,447	1,375
Virginia Electric & Power Co.	2.950%	11/15/51	1,982	1,239
¹ Virginia Electric & Power Co.	4.625%	5/15/52	1,567	1,320
Virginia Electric & Power Co.	5.450%	4/1/53	1,060	1,013
Virginia Electric & Power Co.	5.700%	8/15/53	1,010	1,005
¹ Washington Gas Light Co.	3.796%	9/15/46	895	676
¹ Washington Gas Light Co.	3.650%	9/15/49	1,055	772
Wisconsin Electric Power Co.	5.700%	12/1/36	625	652
Wisconsin Electric Power Co.	4.300%	10/15/48	612	504
Wisconsin Power & Light Co.	6.375%	8/15/37	605	634
Wisconsin Power & Light Co.	3.650%	4/1/50	670	479
Wisconsin Public Service Corp.	3.671%	12/1/42	635	498
Wisconsin Public Service Corp.	4.752%	11/1/44	929	836
Wisconsin Public Service Corp.	2.850%	12/1/51	760	469
Xcel Energy Inc.	6.500%	7/1/36	927	965
Xcel Energy Inc.	3.500%	12/1/49	981	665
			492,207	
Total Corporate Bonds (Cost \$4,473,570)				3,755,126
Sovereign Bonds (3.0%)				
¹ African Development Bank	5.750%	8/7/72	735	709
Equinor ASA	3.625%	4/6/40	999	809
Equinor ASA	5.100%	8/17/40	1,050	1,015
Equinor ASA	4.250%	11/23/41	1,660	1,447
Equinor ASA	3.950%	5/15/43	1,504	1,238
Equinor ASA	4.800%	11/8/43	1,470	1,363
Equinor ASA	3.250%	11/18/49	1,548	1,082
Equinor ASA	3.700%	4/6/50	2,448	1,860
European Investment Bank	4.875%	2/15/36	1,093	1,121
Export-Import Bank of Korea	2.500%	6/29/41	1,000	703
¹ Inter-American Development Bank	3.875%	10/28/41	969	851
Inter-American Development Bank	3.200%	8/7/42	429	343
Inter-American Development Bank	4.375%	1/24/44	899	840
¹ International Bank for Reconstruction & Development	4.750%	2/15/35	785	791
⁵ KFW	0.000%	4/18/36	3,181	1,850
⁵ KFW	0.000%	6/29/37	3,199	1,757
¹ Oriental Republic of Uruguay	5.750%	10/28/34	4,123	4,299
¹ Oriental Republic of Uruguay	7.625%	3/21/36	1,919	2,273
¹ Oriental Republic of Uruguay	4.125%	11/20/45	898	778
¹ Oriental Republic of Uruguay	5.100%	6/18/50	7,292	6,863
¹ Oriental Republic of Uruguay	4.975%	4/20/55	4,019	3,664
Province of British Columbia	7.250%	9/1/36	665	805
¹ Republic of Chile	4.950%	1/5/36	2,882	2,762
¹ Republic of Chile	3.100%	5/7/41	4,322	3,161
¹ Republic of Chile	4.340%	3/7/42	4,226	3,643
Republic of Chile	3.860%	6/21/47	760	589
¹ Republic of Chile	3.500%	1/25/50	4,255	3,060
¹ Republic of Chile	4.000%	1/31/52	1,570	1,211
¹ Republic of Chile	5.330%	1/5/54	2,385	2,246
¹ Republic of Chile	3.100%	1/22/61	3,720	2,296
¹ Republic of Chile	3.250%	9/21/71	2,127	1,312
Republic of Hungary	7.625%	3/29/41	2,874	3,269
Republic of Indonesia	4.350%	1/11/48	3,355	2,859
Republic of Indonesia	5.350%	2/11/49	1,527	1,508

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Republic of Indonesia	3.700%	10/30/49	1,945	1,478
Republic of Indonesia	3.500%	2/14/50	1,375	1,006
Republic of Indonesia	4.200%	10/15/50	2,605	2,147
Republic of Indonesia	3.050%	3/12/51	3,143	2,124
¹ Republic of Indonesia	4.300%	3/31/52	1,030	859
¹ Republic of Indonesia	5.450%	9/20/52	1,005	993
¹ Republic of Indonesia	5.650%	1/11/53	1,445	1,462
¹ Republic of Indonesia	5.100%	2/10/54	1,785	1,681
¹ Republic of Indonesia	3.200%	9/23/61	1,091	700
Republic of Indonesia	4.450%	4/15/70	1,781	1,458
Republic of Indonesia	3.350%	3/12/71	1,505	966
Republic of Italy	4.000%	10/17/49	4,138	3,026
Republic of Italy	3.875%	5/6/51	4,860	3,395
Republic of Korea	4.125%	6/10/44	1,648	1,461
Republic of Korea	3.875%	9/20/48	369	310
¹ Republic of Panama	6.400%	2/14/35	3,895	3,688
¹ Republic of Panama	6.700%	1/26/36	2,187	2,128
¹ Republic of Panama	6.875%	1/31/36	1,945	1,901
¹ Republic of Panama	8.000%	3/1/38	1,920	2,022
¹ Republic of Panama	4.500%	5/15/47	1,910	1,318
¹ Republic of Panama	4.500%	4/16/50	4,787	3,210
¹ Republic of Panama	4.300%	4/29/53	3,138	2,007
¹ Republic of Panama	6.853%	3/28/54	2,535	2,327
¹ Republic of Panama	4.500%	4/1/56	4,905	3,172
¹ Republic of Panama	7.875%	3/1/57	1,150	1,193
¹ Republic of Panama	3.870%	7/23/60	5,230	2,977
¹ Republic of Panama	4.500%	1/19/63	2,800	1,788
¹ Republic of Peru	6.550%	3/14/37	2,042	2,186
¹ Republic of Peru	3.300%	3/11/41	1,751	1,297
Republic of Peru	5.625%	11/18/50	4,706	4,579
¹ Republic of Peru	3.550%	3/10/51	3,030	2,140
¹ Republic of Peru	2.780%	12/1/60	3,155	1,764
¹ Republic of Peru	3.600%	1/15/72	1,932	1,238
¹ Republic of Peru	3.230%	7/28/21	1,897	1,063
¹ Republic of Poland	5.125%	9/18/34	5,495	5,400
¹ Republic of Poland	5.500%	4/4/53	4,495	4,397
¹ Republic of Poland	5.500%	3/18/54	6,305	6,103
Republic of the Philippines	6.375%	10/23/34	3,683	4,025
Republic of the Philippines	5.000%	1/13/37	2,155	2,113
Republic of the Philippines	3.950%	1/20/40	3,469	2,941
Republic of the Philippines	3.700%	3/1/41	2,955	2,398
Republic of the Philippines	3.700%	2/2/42	3,945	3,181
Republic of the Philippines	2.950%	5/5/45	2,390	1,651
Republic of the Philippines	2.650%	12/10/45	2,512	1,642
Republic of the Philippines	3.200%	7/6/46	3,935	2,809
Republic of the Philippines	4.200%	3/29/47	1,900	1,579
Republic of the Philippines	5.950%	10/13/47	1,195	1,270
Republic of the Philippines	5.500%	1/17/48	2,390	2,397
Republic of the Philippines	5.600%	5/14/49	1,545	1,549
State of Israel	4.500%	1/30/43	2,798	2,276
State of Israel	4.125%	1/17/48	1,885	1,384
State of Israel	3.375%	1/15/50	3,467	2,196
State of Israel	3.875%	7/3/50	3,530	2,458
State of Israel	5.750%	3/12/54	5,360	4,803
State of Israel	4.500%	4/3/20	1,733	1,206
¹ United Mexican States	6.750%	9/27/34	3,325	3,462
¹ United Mexican States	6.350%	2/9/35	4,872	4,902
¹ United Mexican States	6.000%	5/7/36	7,000	6,820
United Mexican States	6.050%	1/11/40	5,573	5,390
¹ United Mexican States	4.280%	8/14/41	4,279	3,314
¹ United Mexican States	4.750%	3/8/44	5,091	4,071
United Mexican States	5.550%	1/21/45	5,072	4,557
United Mexican States	4.600%	1/23/46	4,305	3,312
United Mexican States	4.350%	1/15/47	2,294	1,707
United Mexican States	4.600%	2/10/48	3,176	2,420
¹ United Mexican States	4.500%	1/31/50	3,502	2,628
¹ United Mexican States	5.000%	4/27/51	4,685	3,746
¹ United Mexican States	4.400%	2/12/52	4,085	2,970
¹ United Mexican States	6.338%	5/4/53	4,908	4,617
¹ United Mexican States	6.400%	5/7/54	4,080	3,882

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
¹ United Mexican States	3.771%	5/24/61	5,445	3,327
¹ United Mexican States	5.750%	10/12/10	4,546	3,745
Total Sovereign Bonds (Cost \$300,222)				252,089
Taxable Municipal Bonds (2.3%)				
Alabama Federal AID Highway Finance Authority SO Revenue	2.650%	9/1/37	750	586
Alameda County CA Joint Powers Authority Lease Revenue	7.046%	12/1/44	675	773
American Municipal Power Ohio Inc. Revenue (Hydroelectric Projects)	6.449%	2/15/44	755	810
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	7.834%	2/15/41	645	779
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	8.084%	2/15/50	1,270	1,656
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.918%	4/1/40	670	753
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.263%	4/1/49	2,285	2,468
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	7.043%	4/1/50	1,480	1,749
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.907%	10/1/50	910	1,068
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	3.126%	4/1/55	750	511
Broward County FL Airport System Revenue	3.477%	10/1/43	745	612
California GO	4.600%	4/1/38	1,350	1,272
California GO	7.550%	4/1/39	5,095	6,056
California GO	7.300%	10/1/39	3,305	3,781
California GO	7.350%	11/1/39	1,700	1,953
California GO	7.625%	3/1/40	2,365	2,804
California GO	7.600%	11/1/40	3,710	4,445
California GO	5.200%	3/1/43	500	488
California Health Facilities Financing Authority Revenue (Social Bonds-Federally Taxable)	4.353%	6/1/41	200	179
California State Taxable Various Purpose GO	5.125%	3/1/38	1,200	1,192
California State University Systemwide Revenue	3.899%	11/1/47	200	165
California State University Systemwide Revenue	2.897%	11/1/51	650	460
California State University Systemwide Revenue	2.975%	11/1/51	1,085	737
California State University Systemwide Revenue	2.719%	11/1/52	725	481
California State University Systemwide Revenue	2.939%	11/1/52	725	495
California State University Systemwide Revenue	5.183%	11/1/53	300	295
Central Puget Sound WA Regional Transit Authority Sales & Use Tax Revenue	5.491%	11/1/39	800	808
Charlotte-Mecklenburg NC Hospital Authority Health Care System Revenue	3.204%	1/15/51	650	457
Chicago IL Metropolitan Water Reclamation District GO	5.720%	12/1/38	1,245	1,277
Chicago IL O'Hare International Airport Revenue	6.395%	1/1/40	650	699
Chicago IL O'Hare International Airport Revenue	4.472%	1/1/49	300	270
Chicago IL O'Hare International Airport Revenue	4.572%	1/1/54	690	625
Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue	6.899%	12/1/40	3,755	4,149
Clark County NV Airport System Revenue	6.820%	7/1/45	800	900
Commonwealth Financing Authority Pennsylvania Revenue	3.864%	6/1/38	1,000	902
Commonwealth Financing Authority Pennsylvania Revenue	3.807%	6/1/41	975	830
Commonwealth Financing Authority Pennsylvania Revenue	2.991%	6/1/42	670	503
Cook County IL GO	6.229%	11/15/34	925	973
Dallas County TX Hospital District GO	5.621%	8/15/44	850	859
Dallas TX Area Rapid Transit Revenue	5.999%	12/1/44	1,045	1,083
Dallas TX Area Rapid Transit Revenue	5.022%	12/1/48	990	934
Dallas TX Convention Center Hotel Development Corp. Hotel Revenue	7.088%	1/1/42	715	804
⁶ Dallas TX Independent School District GO	6.450%	2/15/35	1,495	1,500
Dallas-Fort Worth TX International Airport Revenue	2.994%	11/1/38	955	798
Dallas-Fort Worth TX International Airport Revenue	3.089%	11/1/40	625	495
Dallas-Fort Worth TX International Airport Revenue	3.144%	11/1/45	575	428
Dallas-Fort Worth TX International Airport Revenue	2.843%	11/1/46	625	446
Dallas-Fort Worth TX International Airport Revenue	2.919%	11/1/50	800	566
Dallas-Fort Worth TX International Airport Revenue	4.087%	11/1/51	600	498
Dallas-Fort Worth TX International Airport Revenue	4.507%	11/1/51	400	355
District of Columbia Income Tax Revenue (Federally Taxable-Build America Bonds)	5.591%	12/1/34	1,000	1,011
District of Columbia Water & Sewer Authority Public Utility Revenue	4.814%	10/1/14	725	651
East Bay CA Municipal Utility District Water System Revenue	5.874%	6/1/40	850	886
Florida State Board of Administration Finance Corp. Revenue	5.526%	7/1/34	1,850	1,861
Foothill-Eastern Transportation Corridor Agency CA Toll Road Revenue	4.094%	1/15/49	1,165	971
⁷ Foothill-Eastern Transportation Corridor Agency CA Toll Road Revenue	3.924%	1/15/53	300	241
Georgia Municipal Electric Power Authority Revenue	6.637%	4/1/57	2,058	2,240
Georgia Municipal Electric Power Authority Revenue	6.655%	4/1/57	1,902	2,074
Georgia Municipal Electric Power Authority Revenue	7.055%	4/1/57	512	571
Georgia Water & Wastewater Revenue	2.257%	11/1/35	500	397
Golden State Tobacco Securitization Corp. California Revenue	3.487%	6/1/36	500	407
Golden State Tobacco Securitization Corp. California Revenue	3.115%	6/1/38	1,000	807
Golden State Tobacco Securitization Corp. California Revenue	3.714%	6/1/41	750	574
Golden State Tobacco Securitization Corp. California Revenue	3.293%	6/1/42	800	622

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Golden State Tobacco Securitization Corp. California Revenue	3.000%	6/1/46	780	712
Golden State Tobacco Securitization Corp. California Revenue	4.214%	6/1/50	1,450	1,083
Grand Parkway Transportation Corp. Texas System Toll Revenue	5.184%	10/1/42	875	862
Grand Parkway Transportation Corp. Texas System Toll Revenue	3.236%	10/1/52	2,000	1,461
Houston TX GO	3.961%	3/1/47	1,135	967
Idaho Energy Resources Authority Transmission Facilities Revenue (Bonneville Cooperation Project No.2)	2.861%	9/1/46	400	281
Illinois GO	6.630%	2/1/35	1,371	1,427
Indiana Finance Authority Revenue (Ohio River Bridges East End Crossing Project)	3.051%	1/1/51	900	654
Jobs Ohio Beverage System Statewide Liquor Profits Revenue	4.532%	1/1/35	1,050	1,024
Jobs Ohio Beverage System Statewide Liquor Profits Revenue	2.833%	1/1/38	700	567
Kansas Department of Transportation Highway Revenue	4.596%	9/1/35	775	741
Kansas Development Finance Authority Revenue	4.927%	4/15/45	800	766
8 Kansas Development Finance Authority Revenue	2.774%	5/1/51	600	414
Los Angeles CA Community College District GO	6.750%	8/1/49	1,190	1,370
7 Los Angeles CA Department of Airports International Revenue	4.242%	5/15/48	500	431
Los Angeles CA Department of Water & Power Revenue	6.574%	7/1/45	1,225	1,360
Los Angeles CA Department of Water & Power Revenue	6.603%	7/1/50	925	1,039
Los Angeles County CA Metropolitan Transportation Authority Sales Tax Revenue	5.735%	6/1/39	1,025	1,044
Los Angeles County CA Public Works Financing Authority Lease Revenue	7.618%	8/1/40	700	827
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	5.048%	12/1/34	700	691
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	4.475%	8/1/39	1,400	1,321
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	5.198%	12/1/39	2,700	2,711
Louisville & Jefferson County KY Metropolitan Sewer District Sewer & Drainage System Revenue	6.250%	5/15/43	795	850
Maryland Economic Development Corp. Revenue	5.942%	5/31/57	575	579
Maryland Health & Higher Educational Facilities Authority Revenue	3.052%	7/1/40	750	564
Maryland Health & Higher Educational Facilities Authority Revenue	3.197%	7/1/50	575	402
Massachusetts GO	5.456%	12/1/39	1,485	1,503
Massachusetts GO	2.900%	9/1/49	580	403
Massachusetts School Building Authority Dedicated Sales Tax Revenue	5.715%	8/15/39	1,005	1,030
Massachusetts School Building Authority Dedicated Sales Tax Revenue	3.395%	10/15/40	960	781
Massachusetts Transportation Fund Revenue	5.731%	6/1/40	865	877
Metropolitan Government of Nashville & Davidson County TN Convention Center Authority Tourism Tax Revenue	6.731%	7/1/43	675	736
Metropolitan Transportation Authority NY Revenue	5.175%	11/15/49	80	72
Metropolitan Washington DC/VA Airports Authority Dulles Toll Road Revenue	7.462%	10/1/46	730	881
Miami-Dade County FL Aviation Revenue (Miami International Airport)	4.280%	10/1/41	1,605	1,415
Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.084%	12/1/34	350	304
Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.384%	12/1/40	1,170	950
Michigan State University Revenue	4.165%	8/15/22	850	658
Michigan Strategic Fund Ltd. Obligation Revenue	3.225%	9/1/47	700	533
Mississippi GO	5.245%	11/1/34	700	695
Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.229%	5/15/50	1,000	731
Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.652%	8/15/57	575	442
New Jersey Transportation Trust Fund Authority Transportation System Revenue	6.561%	12/15/40	805	877
New Jersey Turnpike Authority Revenue	7.414%	1/1/40	2,464	2,891
New Jersey Turnpike Authority Revenue	7.102%	1/1/41	3,210	3,667
New York City NY GO	5.517%	10/1/37	775	774
New York City NY GO	6.271%	12/1/37	850	907
New York City NY GO	5.263%	10/1/52	300	305
New York City NY GO	5.828%	10/1/53	1,400	1,528
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.750%	6/15/41	625	635
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.724%	6/15/42	730	735
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.952%	6/15/42	600	620
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	6.011%	6/15/42	530	551
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.440%	6/15/43	935	907
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.882%	6/15/44	985	1,003
New York City NY Transitional Finance Authority Future Tax Revenue	5.767%	8/1/36	570	578
New York City NY Transitional Finance Authority Future Tax Revenue	5.508%	8/1/37	700	697
New York City NY Transitional Finance Authority Future Tax Revenue	5.572%	11/1/38	850	849
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	5.871%	11/15/39	815	839
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	6.668%	11/15/39	740	803
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	6.814%	11/15/40	440	482
New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund)	7.336%	11/15/39	1,490	1,765
New York State Dormitory Authority Revenue (Personal Income Tax)	5.628%	3/15/39	1,380	1,399
New York State Dormitory Authority Revenue (Personal Income Tax)	5.600%	3/15/40	770	776
New York State Thruway Authority General Revenue	2.900%	1/1/35	435	366

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.770%	3/15/39	935	947
North Texas Tollway Authority System Revenue	3.011%	1/1/43	250	190
North Texas Tollway Authority System Revenue	6.718%	1/1/49	1,610	1,832
Ohio State University General Receipts Revenue	4.910%	6/1/40	1,250	1,199
Ohio State University General Receipts Revenue	4.800%	6/1/11	872	783
Ohio Turnpike Commission Revenue	3.216%	2/15/48	975	739
Oklahoma Development Finance Authority Revenue	4.851%	2/1/45	600	581
Oklahoma Development Finance Authority Revenue	4.380%	11/1/45	1,000	921
Oklahoma Development Finance Authority Revenue	4.714%	5/1/52	1,140	1,063
Oregon Department of Transportation Highway User Tax Revenue	5.834%	11/15/34	780	801
Pennsylvania State University Revenue	2.790%	9/1/43	750	559
Pennsylvania State University Revenue	2.840%	9/1/50	780	532
Pennsylvania Turnpike Commission Revenue	5.511%	12/1/45	920	906
Philadelphia PA Water & Wastewater Revenue	2.926%	7/1/45	625	461
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	875	908
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	715	742
Port Authority of New York & New Jersey Revenue	4.960%	8/1/46	1,000	959
Port Authority of New York & New Jersey Revenue	5.310%	8/1/46	875	871
Port Authority of New York & New Jersey Revenue	4.031%	9/1/48	675	568
Port Authority of New York & New Jersey Revenue	3.139%	2/15/51	800	592
Port Authority of New York & New Jersey Revenue	4.926%	10/1/51	1,720	1,643
Port Authority of New York & New Jersey Revenue	5.072%	7/15/53	1,000	976
Port Authority of New York & New Jersey Revenue	3.175%	7/15/60	900	603
Port Authority of New York & New Jersey Revenue	4.458%	10/1/62	3,770	3,274
Port Authority of New York & New Jersey Revenue	4.810%	10/15/65	1,050	973
Port Authority of New York & New Jersey Revenue	3.287%	8/1/69	635	415
Regional Transportation District of Colorado Sales Tax Revenue	5.844%	11/1/50	710	742
Riverside CA Pension Obligation Taxable Revenue Bonds	3.857%	6/1/45	575	490
Rutgers State University New Jersey Revenue	5.665%	5/1/40	660	663
Rutgers State University New Jersey Revenue	3.270%	5/1/43	400	321
Rutgers State University New Jersey Revenue	3.915%	5/1/19	455	325
Sales Tax Securitization Corp. Illinois Revenue	3.587%	1/1/43	1,190	989
Sales Tax Securitization Corp. Illinois Revenue	3.820%	1/1/48	725	585
Sales Tax Securitization Corp. Illinois Revenue	4.787%	1/1/48	650	607
Salt River Projects Arizona Agricultural Improvement & Power District Revenue	4.839%	1/1/41	1,120	1,056
San Antonio TX Electric & Gas Systems Revenue	5.985%	2/1/39	750	781
San Antonio TX Electric & Gas Systems Revenue	5.808%	2/1/41	550	561
San Antonio TX Electric & Gas Systems Revenue	4.427%	2/1/42	750	706
San Diego County CA Regional Transportation Commission Sales Tax Revenue	5.911%	4/1/48	765	794
San Diego County CA Water Authority Revenue	6.138%	5/1/49	1,175	1,250
San Francisco CA City & County Public Utilities Commission Water Revenue	6.950%	11/1/50	915	1,032
San Jose California Redevelopment Agency Successor Agency Tax Allocation	3.375%	8/1/34	775	692
South Carolina Public Service Authority Revenue	6.454%	1/1/50	800	853
Texas GO	5.517%	4/1/39	2,165	2,230
Texas Natural Gas Securitization Finance Corp. Revenue	5.102%	4/1/35	2,449	2,446
Texas Natural Gas Securitization Finance Corp. Revenue	5.169%	4/1/41	3,300	3,306
Texas Private Activity Bond Surface Transportation Corp. Revenue (NTE Mobility Partners)	3.922%	12/31/49	1,525	1,251
Texas Transportation Commission GO	4.681%	4/1/40	450	426
Texas Transportation Commission GO	2.472%	10/1/44	1,000	687
⁷ Tucson City AZ COP	2.856%	7/1/47	725	525
University of California Regents Medical Center Pooled Revenue	6.548%	5/15/48	1,075	1,180
University of California Regents Medical Center Pooled Revenue	6.583%	5/15/49	675	742
University of California Regents Medical Center Pooled Revenue	3.006%	5/15/50	1,425	957
University of California Regents Medical Center Pooled Revenue	4.563%	5/15/53	1,375	1,217
University of California Regents Medical Center Pooled Revenue	3.256%	5/15/60	1,560	1,041
University of California Regents Medical Center Pooled Revenue	3.706%	5/15/20	565	375
University of California Revenue	3.071%	5/15/51	1,000	684
University of California Revenue	4.858%	5/15/12	1,440	1,262
University of California Revenue	4.767%	5/15/15	800	688
University of Michigan Revenue	2.437%	4/1/40	905	665
University of Michigan Revenue	2.562%	4/1/50	500	323
University of Michigan Revenue	3.504%	4/1/52	600	465
University of Michigan Revenue	3.504%	4/1/52	500	387
University of Michigan Revenue	4.454%	4/1/22	2,075	1,716
University of Nebraska Student Fee Revenue	3.037%	10/1/49	775	563
⁸ University of Oregon Revenue	3.424%	3/1/60	650	474
University of Pittsburgh Pennsylvania of the Commonwealth System of Higher Education Revenue	3.555%	9/15/19	675	443
University of Texas Financing System Revenue	4.794%	8/15/46	1,075	1,029
University of Texas Financing System Revenue	3.354%	8/15/47	800	600
University of Texas Financing System Revenue	2.439%	8/15/49	600	369

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
University of Texas Permanent University Fund Revenue	3.376%	7/1/47	690	534
University of Texas Permanent University Fund Revenue	3.100%	7/1/49	1,000	742
University of Virginia Revenue	2.256%	9/1/50	1,675	999
University of Virginia Revenue	4.179%	9/1/17	875	693
Wisconsin General Fund Annual Appropriation Revenue	3.954%	5/1/36	875	807
Total Taxable Municipal Bonds (Cost \$213,917)				197,464
				Shares
Temporary Cash Investments (0.2%)				
Money Market Fund (0.2%)				
⁹ Vanguard Market Liquidity Fund (Cost \$18,366)	5.380%		183,685	18,366
Total Investments (98.7%) (Cost \$10,026,872)				8,245,437
Other Assets and Liabilities—Net (1.3%)				105,763
Net Assets (100%)				8,351,200

Cost is in \$000.

* See Note A in Notes to Financial Statements.

- 1 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.
- 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 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of June 30, 2024.
- 4 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At June 30, 2024, the aggregate value was \$41,947,000, representing 0.5% of net assets.
- 5 Guaranteed by the Federal Republic of Germany.
- 6 Scheduled principal and interest payments are guaranteed by Texas Permanent School Fund.
- 7 Scheduled principal and interest payments are guaranteed by Assured Guaranty Municipal Corp.
- 8 Scheduled principal and interest payments are guaranteed by Build America Mutual Assurance Co.
- 9 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

COP—Certificate of Participation.

DAC—Designated Activity Company.

GO—General Obligation Bond.

REIT—Real Estate Investment Trust.

SO—Special Obligation.

Statement of Assets and Liabilities

As of June 30, 2024

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$10,008,506)	8,227,071
Affiliated Issuers (Cost \$18,366)	18,366
Total Investments in Securities	8,245,437
Investment in Vanguard	252
Cash	282
Receivables for Investment Securities Sold	79,227
Receivables for Accrued Income	95,813
Receivables for Capital Shares Issued	526
Other Assets	9
Total Assets	8,421,546
Liabilities	
Payables for Investment Securities Purchased	65,488
Payables for Capital Shares Redeemed	3,676
Payables for Distributions	996
Payables to Vanguard	168
Variation Margin Payable—Futures Contracts	18
Total Liabilities	70,346
Net Assets	8,351,200

At June 30, 2024, net assets consisted of:

Paid-in Capital	11,210,429
Total Distributable Earnings (Loss)	(2,859,229)
Net Assets	8,351,200

ETF Shares—Net Assets

Applicable to 75,700,000 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	5,322,453
Net Asset Value Per Share—ETF Shares	\$70.31

Admiral Shares—Net Assets

Applicable to 169,371,795 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	1,802,023
Net Asset Value Per Share—Admiral Shares	\$10.64

Institutional Shares—Net Assets

Applicable to 81,756,543 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	869,806
Net Asset Value Per Share—Institutional Shares	\$10.64

Institutional Plus Shares—Net Assets

Applicable to 33,548,626 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	356,918
Net Asset Value Per Share—Institutional Plus Shares	\$10.64

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

Statement of Operations

	Six Months Ended June 30, 2024
	(\$000)
Investment Income	
Income	
Interest ¹	197,568
Total Income	197,568
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	88
Management and Administrative—ETF Shares	716
Management and Administrative—Admiral Shares	551
Management and Administrative—Institutional Shares	192
Management and Administrative—Institutional Plus Shares	63
Marketing and Distribution—ETF Shares	133
Marketing and Distribution—Admiral Shares	37
Marketing and Distribution—Institutional Shares	12
Marketing and Distribution—Institutional Plus Shares	3
Custodian Fees	39
Shareholders' Reports—ETF Shares	201
Shareholders' Reports—Admiral Shares	30
Shareholders' Reports—Institutional Shares	1
Shareholders' Reports—Institutional Plus Shares	—
Trustees' Fees and Expenses	3
Other Expenses	7
Total Expenses	2,076
Net Investment Income	195,492
Realized Net Gain (Loss)	
Investment Securities Sold ^{1,2}	(260,621)
Futures Contracts	(71)
Swap Contracts	(85)
Realized Net Gain (Loss)	(260,777)
Change in Unrealized Appreciation (Depreciation)	
Investment Securities ¹	(319,026)
Futures Contracts	5
Change in Unrealized Appreciation (Depreciation)	(319,021)
Net Increase (Decrease) in Net Assets Resulting from Operations	(384,306)

1 Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$734,000, (\$4,000), and less than \$1,000, respectively. Purchases and sales are for temporary cash investment purposes.

2 Includes (\$74,528,000) of net gain (loss) resulting from in-kind redemptions.

Statement of Changes in Net Assets

	Six Months Ended June 30, 2024	Year Ended December 31, 2023
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	195,492	361,029
Realized Net Gain (Loss)	(260,777)	(455,925)
Change in Unrealized Appreciation (Depreciation)	(319,021)	669,944
Net Increase (Decrease) in Net Assets Resulting from Operations	(384,306)	575,048
Distributions		
ETF Shares	(106,641)	(226,089)
Admiral Shares	(40,917)	(79,077)
Institutional Shares	(19,553)	(40,088)
Institutional Plus Shares	(8,017)	(15,253)
Total Distributions	(175,128)	(360,507)
Capital Share Transactions		
ETF Shares	(554,123)	1,902,016
Admiral Shares	(27,907)	6,689
Institutional Shares	4,170	(68,159)
Institutional Plus Shares	2,752	8,508
Net Increase (Decrease) from Capital Share Transactions	(575,108)	1,849,054
Total Increase (Decrease)	(1,134,542)	2,063,595
Net Assets		
Beginning of Period	9,485,742	7,422,147
End of Period	8,351,200	9,485,742

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

Financial Highlights

ETF Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,		Year Ended December 31,			
	2024	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$74.61	\$72.35	\$103.14	\$109.58	\$99.92	\$87.08
Investment Operations						
Net Investment Income ¹	1.576	3.075	2.916	2.966	3.242	3.445
Net Realized and Unrealized Gain (Loss) on Investments	(4.541) ²	2.216 ²	(30.687) ²	(5.939) ²	12.817	12.976
Total from Investment Operations	(2.965)	5.291	(27.771)	(2.973)	16.059	16.421
Distributions						
Dividends from Net Investment Income	(1.335)	(3.031)	(2.915)	(2.955)	(3.236)	(3.409)
Distributions from Realized Capital Gains	—	—	(.104)	(.512)	(3.163)	(.172)
Total Distributions	(1.335)	(3.031)	(3.019)	(3.467)	(6.399)	(3.581)
Net Asset Value, End of Period	\$70.31	\$74.61	\$72.35	\$103.14	\$109.58	\$99.92
Total Return	-3.98%	7.53%	-27.20%	-2.63%	16.24%	19.09%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$5,322	\$6,237	\$4,218	\$6,271	\$5,808	\$4,357
Ratio of Total Expenses to Average Net Assets	0.04%	0.04%	0.04% ³	0.04%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	4.46%	4.25%	3.54%	2.88%	2.96%	3.58%
Portfolio Turnover Rate ⁴	13%	25%	25%	30%	48%	33%

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

1 Calculated based on average shares outstanding.

2 Includes increases from purchase fees of \$.00, \$.01, \$.01, and \$.02.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.04%.

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.

Financial Highlights

Admiral Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				February 7, 2019 ¹ to
	2024	2023	2022	2021	2020	December 31, 2019
Net Asset Value, Beginning of Period	\$11.33	\$10.99	\$15.67	\$16.65	\$15.18	\$13.48
Investment Operations						
Net Investment Income ²	.238	.463	.439	.446	.490	.465
Net Realized and Unrealized Gain (Loss) on Investments	(.691)	.339	(4.664)	(.902)	1.950	1.728
Total from Investment Operations	(.453)	.802	(4.225)	(.456)	2.440	2.193
Distributions						
Dividends from Net Investment Income	(.237)	(.462)	(.439)	(.446)	(.490)	(.467)
Distributions from Realized Capital Gains	—	—	(.016)	(.078)	(.480)	(.026)
Total Distributions	(.237)	(.462)	(.455)	(.524)	(.970)	(.493)
Net Asset Value, End of Period	\$10.64	\$11.33	\$10.99	\$15.67	\$16.65	\$15.18
Total Return³	-3.99%	7.52%	-27.22%	-2.66%	16.23%	16.43%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$1,802	\$1,949	\$1,884	\$2,831	\$3,267	\$2,998
Ratio of Total Expenses to Average Net Assets	0.07%	0.07%	0.07% ⁴	0.07%	0.07%	0.07% ⁵
Ratio of Net Investment Income to Average Net Assets	4.44%	4.21%	3.52%	2.86%	2.95%	3.44% ⁵
Portfolio Turnover Rate ⁶	13%	25%	25%	30%	48%	33% ⁷

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

1 Inception.

2 Calculated based on average shares outstanding.

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

4 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.07%.

5 Annualized.

6 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.

7 Reflects the fund's portfolio turnover for the fiscal year ended December 31, 2019.

Financial Highlights

Institutional Shares

For a Share Outstanding Throughout Each Period	Six Months Ended					
	June 30, 2024	2023	2022	Year Ended December 31, 2021 2020 2019		
Net Asset Value, Beginning of Period	\$11.33	\$10.99	\$15.67	\$16.65	\$15.18	\$13.23
Investment Operations						
Net Investment Income ¹	.239	.465	.442	.449	.494	.525
Net Realized and Unrealized Gain (Loss) on Investments	(.690)	.340	(4.665)	(.902)	1.949	1.975
Total from Investment Operations	(.451)	.805	(4.223)	(.453)	2.443	2.500
Distributions						
Dividends from Net Investment Income	(.239)	(.465)	(.441)	(.449)	(.493)	(.524)
Distributions from Realized Capital Gains	—	—	(.016)	(.078)	(.480)	(.026)
Total Distributions	(.239)	(.465)	(.457)	(.527)	(.973)	(.550)
Net Asset Value, End of Period	\$10.64	\$11.33	\$10.99	\$15.67	\$16.65	\$15.18
Total Return²	-3.98%	7.54%	-27.20%	-2.64%	16.25%	19.12%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$870	\$922	\$963	\$1,501	\$1,649	\$2,097
Ratio of Total Expenses to Average Net Assets	0.05%	0.05%	0.05% ³	0.05%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	4.46%	4.24%	3.53%	2.88%	2.98%	3.64%
Portfolio Turnover Rate ⁴	13%	25%	25%	30%	48%	33%

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

1 Calculated based on average shares outstanding.

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

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.05%.

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.

Financial Highlights

Institutional Plus Shares

For a Share Outstanding Throughout Each Period	Six Months Ended					
	June 30, 2024	2023	2022	Year Ended December 31, 2021 2020 2019		
Net Asset Value, Beginning of Period	\$11.33	\$10.99	\$15.67	\$16.65	\$15.18	\$13.23
Investment Operations						
Net Investment Income ¹	.239	.467	.442	.452	.498	.526
Net Realized and Unrealized Gain (Loss) on Investments	(.690)	.339	(4.664)	(.903)	1.947	1.975
Total from Investment Operations	(.451)	.806	(4.222)	(.451)	2.445	2.501
Distributions						
Dividends from Net Investment Income	(.239)	(.466)	(.442)	(.451)	(.495)	(.525)
Distributions from Realized Capital Gains	—	—	(.016)	(.078)	(.480)	(.026)
Total Distributions	(.239)	(.466)	(.458)	(.529)	(.975)	(.551)
Net Asset Value, End of Period	\$10.64	\$11.33	\$10.99	\$15.67	\$16.65	\$15.18
Total Return²	-3.98%	7.55%	-27.20%	-2.63%	16.26%	19.14%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$357	\$377	\$357	\$1,052	\$1,362	\$2,960
Ratio of Total Expenses to Average Net Assets	0.04%	0.04%	0.04% ³	0.04%	0.04%	0.04%
Ratio of Net Investment Income to Average Net Assets	4.47%	4.25%	3.50%	2.90%	3.02%	3.63%
Portfolio Turnover Rate ⁴	13%	25%	25%	30%	48%	33%

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

1 Calculated based on average shares outstanding.

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

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.04%.

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.

Notes to Financial Statements

Vanguard Long-Term Bond Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers four classes of shares: ETF Shares, Admiral Shares, Institutional Shares, and Institutional Plus 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 NYSE Arca; they can be purchased and sold through a broker.

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 other 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. 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 valuation designee to represent fair value and subject to oversight by the board of trustees.

2. **Futures Contracts:** The fund uses futures contracts to invest in fixed income asset classes with greater efficiency and lower cost than is possible through direct investment, to add value when these instruments are attractively priced, or to adjust sensitivity to changes in interest rates. The primary risks associated with the use of futures contracts are imperfect correlation between changes in market values of bonds held by the fund and the prices of futures contracts, and the possibility of an illiquid market. Counterparty risk involving futures is mitigated because a regulated clearinghouse is the counterparty instead of the clearing broker. To further mitigate counterparty risk, the fund trades futures contracts on an exchange, monitors the financial strength of its clearing brokers and clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse imposes initial margin requirements to secure the fund's performance and requires daily settlement of variation margin representing changes in the market value of each contract. Any securities pledged as initial margin for open contracts are noted in the Schedule of Investments.

Futures contracts are valued at their quoted daily settlement prices. The notional amounts of the contracts are not recorded in the Statement of Assets and Liabilities. Fluctuations in the value of the contracts are recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the contracts are closed, when they are recorded as realized gains (losses) on futures contracts.

During the six months ended June 30, 2024, the fund's average investments in long and short futures contracts represented less than 1% and 0% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period. The fund had no open futures contracts at June 30, 2024.

3. **Swap Contracts:** The fund invests in credit default swaps to adjust the overall credit risk of the fund or to actively overweight or underweight credit risk to a specific issuer or group of issuers. The fund may sell credit protection through credit default swaps to simulate investments in long positions that are either unavailable or considered to be less attractively priced in the bond market. The fund may purchase credit protection through credit default swaps to reduce credit exposure to a given issuer or issuers. Under the terms of the swaps, an up-front payment may be exchanged between the seller and buyer. In addition, the seller of the credit protection receives a periodic payment of premium from the buyer that is a fixed percentage applied to a notional amount. If, for example, the reference entity is subject to a credit event (such as bankruptcy, failure to pay, or obligation acceleration) during the term of the swap, the seller agrees to either physically settle or cash settle the swap contract. If the swap is physically settled, the seller agrees to pay the buyer an amount equal to the notional amount and take delivery of a debt instrument of the reference issuer with a par amount equal to such notional amount. If the swap is cash settled, the seller agrees to pay the buyer the difference between the notional amount and the final price for the relevant debt instrument, as determined either in a market auction or pursuant to a pre-agreed-upon valuation procedure.

The fund enters into centrally cleared credit default swaps to achieve the same objectives specified with respect to the equivalent over-the-counter swaps but with less counterparty risk because a regulated clearinghouse is the counterparty instead of the clearing broker or executing broker. The clearinghouse imposes initial margin requirements to secure the fund's performance, and requires daily settlement of variation margin representing changes in the market value of each contract. To further mitigate counterparty risk, the fund trades with a diverse group of prequalified executing brokers; monitors the financial strength of its clearing brokers, executing brokers, and clearinghouse; and has entered into agreements with its clearing brokers and executing brokers.

The primary risk associated with selling credit protection is that, upon the occurrence of a defined credit event, the market value of the debt instrument received by the fund (or, in a cash settled swap, the debt instruments used to determine the settlement payment by the fund) will be significantly less than the amount paid by the fund and, in a physically settled swap, the fund may receive an illiquid debt instrument. A risk associated with all types of swaps is the possibility that a counterparty may default on its obligation to pay net amounts due to the fund. The fund's maximum amount subject to counterparty risk is the unrealized appreciation on the swap contract. The fund mitigates its counterparty risk by entering into swaps only with a diverse group of prequalified counterparties, monitoring their financial strength, entering into master netting arrangements with its counterparties, and requiring its counterparties 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. In the event of a counterparty's default (including bankruptcy), the fund may terminate any swap contracts 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. The swap contracts contain provisions whereby a counterparty may terminate open contracts if the fund's net assets decline below a certain level, triggering a payment by the fund if the fund is in a net liability position at the time of the termination. The payment amount would be reduced by any collateral the fund has pledged. Any securities pledged as collateral for open contracts are noted in the Schedule of Investments. The value of collateral received or pledged is compared daily to the value of the swap contracts exposure with each counterparty, and any difference, if in excess of a specified minimum transfer amount, is adjusted and settled within two business days.

The notional amounts of swap contracts are not recorded in the Statement of Assets and Liabilities. Swaps are valued daily based on market quotations received from independent pricing services or recognized dealers and the change in value is recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the seller of credit protection is required to take delivery (or, in a cash settled swap, pay the settlement amount determined) upon occurrence of a credit event, periodic payments are made, or the swap terminates, at which time realized gain (loss) is recorded. The net premium to be received or paid by the fund under swap contracts is accrued daily and recorded as realized gain (loss) over the life of the contract.

During the six months ended June 30, 2024, the fund's average amounts of investments in credit protection sold and credit protection purchased represented less than 1% of net assets, based on the average of notional amounts at each quarter-end during the period. The fund had no open credit default swap contracts at June 30, 2024.

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

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

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

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

For the six months ended June 30, 2024, the fund did not utilize the credit facilities or the Interfund Lending Program.

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

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

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

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At June 30, 2024, the fund had contributed to Vanguard capital in the amount of \$252,000, representing less than 0.01% of the fund's net assets and 0.10% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

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

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

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

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

The following table summarizes the market value of the fund’s investments as of June 30, 2024, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
U.S. Government and Agency Obligations	—	4,022,392	—	4,022,392
Corporate Bonds	—	3,755,126	—	3,755,126
Sovereign Bonds	—	252,089	—	252,089
Taxable Municipal Bonds	—	197,464	—	197,464
Temporary Cash Investments	18,366	—	—	18,366
Total	18,366	8,227,071	—	8,245,437

D. Realized net gain (loss) and the change in unrealized appreciation (depreciation) on derivatives for the six months ended June 30, 2024, were:

	Interest Rate Contracts (\$000)	Credit Contracts (\$000)	Total (\$000)
Realized Net Gain (Loss) on Derivatives			
Futures Contracts	(71)	—	(71)
Swap Contracts	—	(85)	(85)
Realized Net Gain (Loss) on Derivatives	(71)	(85)	(156)
Change in Unrealized Appreciation (Depreciation) on Derivatives			
Futures Contracts	5	—	5
Change in Unrealized Appreciation (Depreciation) on Derivatives	5	—	5

E. As of June 30, 2024, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	10,065,456
Gross Unrealized Appreciation	21,979
Gross Unrealized Depreciation	(1,841,998)
Net Unrealized Appreciation (Depreciation)	(1,820,019)

The fund’s tax-basis capital gains and losses are determined only at the end of each fiscal year. For tax purposes, at December 31, 2023, the fund had available capital losses totaling \$800,693,000 that may be carried forward indefinitely to offset future net capital gains. The fund will use these capital losses to offset net taxable capital gains, if any, realized during the year ending December 31, 2024; should the fund realize net capital losses for the year, the losses will be added to the loss carryforward balance above.

F. During the six months ended June 30, 2024, the fund purchased \$394,570,000 of investment securities and sold \$534,094,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$740,194,000 and \$618,502,000, respectively. In addition, the fund purchased and sold investment securities of \$987,993,000 and \$1,531,881,000, respectively, in connection with in-kind purchases and redemptions of the fund’s capital shares.

The fund purchased securities from and sold securities to other Vanguard funds or accounts managed by Vanguard or its affiliates, in accordance with procedures adopted by the board of trustees in compliance with Rule 17a-7 of the Investment Company Act of 1940. For the six months ended June 30, 2024, such purchases were \$0 and sales were \$3,880,000, resulting in net realized gain of \$479,000; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

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

	Six Months Ended June 30, 2024		Year Ended December 31, 2023	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
ETF Shares				
Issued ¹	1,003,077	13,900	2,648,183	35,700
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(1,557,200)	(21,800)	(746,167)	(10,400)
Net Increase (Decrease)—ETF Shares	(554,123)	(7,900)	1,902,016	25,300
Admiral Shares				
Issued ¹	114,482	10,545	226,113	20,674
Issued in Lieu of Cash Distributions	35,482	3,308	68,335	6,226
Redeemed	(177,871)	(16,556)	(287,759)	(26,276)
Net Increase (Decrease)—Admiral Shares	(27,907)	(2,703)	6,689	624
Institutional Shares				
Issued ¹	93,965	8,611	97,764	8,964
Issued in Lieu of Cash Distributions	18,561	1,730	38,701	3,528
Redeemed	(108,356)	(9,948)	(204,624)	(18,789)
Net Increase (Decrease)—Institutional Shares	4,170	393	(68,159)	(6,297)
Institutional Plus Shares				
Issued ¹	1,426	133	10,042	932
Issued in Lieu of Cash Distributions	8,017	747	15,253	1,391
Redeemed	(6,691)	(627)	(16,787)	(1,489)
Net Increase (Decrease)—Institutional Plus Shares	2,752	253	8,508	834

¹ Includes purchase fees for fiscal 2024 and 2023 of \$1,016,000 and \$1,599,000, respectively (fund totals).

H. Significant market disruptions, such as those caused by pandemics, natural or environmental disasters, war, acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

To the extent the fund's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the fund may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

Credit risk is the risk that a counterparty to a transaction or an issuer of a financial instrument will fail to pay interest and principal when due, or that perceptions of the issuer's ability to make such payments will cause the price of an investment to decline. Investment in debt securities will generally increase credit risk.

The use of derivatives may expose the fund to various risks. Derivatives can be highly volatile, and any initial investment is generally small relative to the notional amount so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on derivatives than on standard securities. Leveraged derivatives positions can, therefore, increase volatility. Additional information regarding the fund's use of derivative(s) and the specific risks associated is described under significant accounting policies.

I. Management has determined that no events or transactions occurred subsequent to June 30, 2024, that would require recognition or disclosure in these financial statements.

**Financial Statements
For the six-months ended June 30, 2024
Vanguard Total Bond Market Index Fund**

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Financial Statements1

Financial Statements (unaudited)

Schedule of Investments

As of June 30, 2024

The fund files its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year as an exhibit to its reports on Form N-PORT. The fund's Form N-PORT reports are available on the SEC's website at www.sec.gov.

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
U.S. Government and Agency Obligations (66.5%)				
U.S. Government Securities (45.8%)				
	3.000%	7/15/25	404,754	396,216
	2.875%	7/31/25	376,515	367,808
	4.750%	7/31/25	827,811	824,837
1	2.000%	8/15/25	222,655	215,244
	3.125%	8/15/25	506,885	496,193
	0.250%	8/31/25	583,560	552,011
	2.750%	8/31/25	496,600	483,642
	5.000%	8/31/25	731,017	730,332
	3.500%	9/15/25	493,717	484,768
	0.250%	9/30/25	488,190	460,272
	3.000%	9/30/25	559,032	545,318
	5.000%	9/30/25	449,575	449,364
	4.250%	10/15/25	741,195	734,131
	0.250%	10/31/25	654,464	614,889
	3.000%	10/31/25	204,886	199,636
	5.000%	10/31/25	910,333	910,333
	2.250%	11/15/25	743,677	716,951
	4.500%	11/15/25	708,350	703,923
	0.375%	11/30/25	869,870	815,911
	2.875%	11/30/25	349,507	339,677
	4.875%	11/30/25	976,256	975,036
	4.000%	12/15/25	241,945	238,807
	0.375%	12/31/25	506,588	473,660
	2.625%	12/31/25	297,875	288,101
	4.250%	12/31/25	667,921	661,451
	3.875%	1/15/26	219,553	216,260
	0.375%	1/31/26	1,062,035	989,518
	2.625%	1/31/26	439,930	424,807
	4.250%	1/31/26	885,092	876,656
	1.625%	2/15/26	649,502	616,824
	4.000%	2/15/26	505,410	498,540
	0.500%	2/28/26	374,069	348,235
	2.500%	2/28/26	319,050	307,086
	4.625%	2/28/26	1,090,634	1,086,715
	4.625%	3/15/26	359,473	358,237
	0.750%	3/31/26	459,120	428,129
	2.250%	3/31/26	273,185	261,575
	4.500%	3/31/26	868,163	863,551
1	3.750%	4/15/26	271,887	267,001
	0.750%	4/30/26	1,402,842	1,304,424
	2.375%	4/30/26	338,270	324,105
	4.875%	4/30/26	501,370	502,153
	1.625%	5/15/26	898,564	848,301
	3.625%	5/15/26	351,902	344,699
	0.750%	5/31/26	1,068,175	990,565
	2.125%	5/31/26	322,175	306,771
	4.875%	5/31/26	1,195,129	1,197,557
	4.125%	6/15/26	235,493	232,770
	0.875%	6/30/26	309,245	286,873
	1.875%	6/30/26	323,845	306,438
2	4.625%	6/30/26	530,684	529,772
	4.500%	7/15/26	739,101	735,867
	0.625%	7/31/26	699,509	643,439
	1.875%	7/31/26	302,795	285,905
	1.500%	8/15/26	697,414	652,627
	4.375%	8/15/26	347,344	345,065
	6.750%	8/15/26	32,360	33,665
	0.750%	8/31/26	831,239	764,480
	1.375%	8/31/26	325,567	303,489
	4.625%	9/15/26	384,510	384,089

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Note/Bond	0.875%	9/30/26	598,125	550,462
United States Treasury Note/Bond	1.625%	9/30/26	229,185	214,503
United States Treasury Note/Bond	4.625%	10/15/26	608,475	607,905
United States Treasury Note/Bond	1.125%	10/31/26	726,402	670,333
United States Treasury Note/Bond	1.625%	10/31/26	389,334	363,541
United States Treasury Note/Bond	2.000%	11/15/26	658,501	619,608
United States Treasury Note/Bond	4.625%	11/15/26	677,065	676,853
United States Treasury Note/Bond	6.500%	11/15/26	50,779	53,215
United States Treasury Note/Bond	1.250%	11/30/26	769,300	710,521
United States Treasury Note/Bond	1.625%	11/30/26	294,060	274,027
United States Treasury Note/Bond	4.375%	12/15/26	381,406	379,261
United States Treasury Note/Bond	1.250%	12/31/26	703,755	648,774
United States Treasury Note/Bond	1.750%	12/31/26	394,079	367,848
United States Treasury Note/Bond	4.000%	1/15/27	621,128	612,102
United States Treasury Note/Bond	1.500%	1/31/27	957,674	886,297
United States Treasury Note/Bond	2.250%	2/15/27	599,105	564,750
United States Treasury Note/Bond	4.125%	2/15/27	535,361	529,255
United States Treasury Note/Bond	6.625%	2/15/27	35,785	37,619
United States Treasury Note/Bond	1.125%	2/28/27	70,900	64,829
United States Treasury Note/Bond	1.875%	2/28/27	660,415	616,043
United States Treasury Note/Bond	4.250%	3/15/27	888,865	881,782
United States Treasury Note/Bond	0.625%	3/31/27	116,509	104,785
United States Treasury Note/Bond	2.500%	3/31/27	633,578	600,513
United States Treasury Note/Bond	4.500%	4/15/27	670,539	669,596
United States Treasury Note/Bond	0.500%	4/30/27	457,923	409,197
United States Treasury Note/Bond	2.750%	4/30/27	628,130	598,392
United States Treasury Note/Bond	2.375%	5/15/27	741,704	698,477
United States Treasury Note/Bond	4.500%	5/15/27	824,602	823,571
United States Treasury Note/Bond	0.500%	5/31/27	635,420	566,020
United States Treasury Note/Bond	2.625%	5/31/27	659,450	625,447
United States Treasury Note/Bond	4.625%	6/15/27	413,173	414,400
United States Treasury Note/Bond	0.500%	6/30/27	471,435	418,841
United States Treasury Note/Bond	3.250%	6/30/27	535,130	516,400
United States Treasury Note/Bond	0.375%	7/31/27	568,850	501,655
United States Treasury Note/Bond	2.750%	7/31/27	1,133,022	1,075,840
United States Treasury Note/Bond	2.250%	8/15/27	508,974	475,573
United States Treasury Note/Bond	6.375%	8/15/27	33,585	35,374
United States Treasury Note/Bond	0.500%	8/31/27	720,620	636,172
United States Treasury Note/Bond	3.125%	8/31/27	577,464	554,005
United States Treasury Note/Bond	0.375%	9/30/27	385,137	337,717
United States Treasury Note/Bond	4.125%	9/30/27	430,274	425,433
United States Treasury Note/Bond	0.500%	10/31/27	560,407	491,932
United States Treasury Note/Bond	4.125%	10/31/27	467,278	462,021
United States Treasury Note/Bond	2.250%	11/15/27	758,959	706,069
United States Treasury Note/Bond	0.625%	11/30/27	734,020	645,249
United States Treasury Note/Bond	3.875%	11/30/27	862,189	845,754
United States Treasury Note/Bond	0.625%	12/31/27	647,810	567,745
United States Treasury Note/Bond	3.875%	12/31/27	531,272	521,145
United States Treasury Note/Bond	0.750%	1/31/28	801,552	703,612
United States Treasury Note/Bond	3.500%	1/31/28	701,979	679,823
United States Treasury Note/Bond	2.750%	2/15/28	674,831	636,028
United States Treasury Note/Bond	1.125%	2/29/28	602,080	534,816
United States Treasury Note/Bond	4.000%	2/29/28	352,569	347,170
United States Treasury Note/Bond	1.250%	3/31/28	623,710	555,394
United States Treasury Note/Bond	3.625%	3/31/28	681,765	662,590
United States Treasury Note/Bond	1.250%	4/30/28	1,101,253	978,394
United States Treasury Note/Bond	3.500%	4/30/28	426,941	412,932
United States Treasury Note/Bond	2.875%	5/15/28	755,131	713,363
United States Treasury Note/Bond	1.250%	5/31/28	872,675	773,681
United States Treasury Note/Bond	3.625%	5/31/28	741,475	720,389
United States Treasury Note/Bond	1.250%	6/30/28	666,983	590,072
United States Treasury Note/Bond	4.000%	6/30/28	348,131	342,800
United States Treasury Note/Bond	1.000%	7/31/28	782,506	683,470
United States Treasury Note/Bond	4.125%	7/31/28	374,331	370,412
United States Treasury Note/Bond	2.875%	8/15/28	1,093,909	1,030,496
United States Treasury Note/Bond	5.500%	8/15/28	55,365	57,727
United States Treasury Note/Bond	1.125%	8/31/28	784,274	686,975
United States Treasury Note/Bond	4.375%	8/31/28	391,198	390,709
United States Treasury Note/Bond	1.250%	9/30/28	687,555	604,189
United States Treasury Note/Bond	4.625%	9/30/28	508,297	512,586

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Note/Bond	1.375%	10/31/28	617,740	544,673
United States Treasury Note/Bond	4.875%	10/31/28	540,652	550,874
United States Treasury Note/Bond	3.125%	11/15/28	817,900	776,494
United States Treasury Note/Bond	5.250%	11/15/28	45,485	46,978
United States Treasury Note/Bond	1.500%	11/30/28	740,490	655,334
United States Treasury Note/Bond	4.375%	11/30/28	890,380	890,380
United States Treasury Note/Bond	1.375%	12/31/28	546,126	479,567
United States Treasury Note/Bond	3.750%	12/31/28	355,158	346,168
United States Treasury Note/Bond	1.750%	1/31/29	681,906	608,068
United States Treasury Note/Bond	4.000%	1/31/29	730,217	719,036
United States Treasury Note/Bond	2.625%	2/15/29	798,322	740,069
United States Treasury Note/Bond	5.250%	2/15/29	52,478	54,413
United States Treasury Note/Bond	1.875%	2/28/29	649,645	581,635
United States Treasury Note/Bond	4.250%	2/28/29	792,457	788,990
United States Treasury Note/Bond	2.375%	3/31/29	647,600	592,352
United States Treasury Note/Bond	4.125%	3/31/29	792,741	784,814
United States Treasury Note/Bond	2.875%	4/30/29	624,328	583,844
United States Treasury Note/Bond	4.625%	4/30/29	391,060	395,582
United States Treasury Note/Bond	2.375%	5/15/29	797,838	728,526
United States Treasury Note/Bond	2.750%	5/31/29	625,955	581,551
United States Treasury Note/Bond	4.500%	5/31/29	779,585	784,945
United States Treasury Note/Bond	3.250%	6/30/29	757,743	719,856
2 United States Treasury Note/Bond	4.250%	6/30/29	850,000	846,547
United States Treasury Note/Bond	2.625%	7/31/29	742,704	684,333
United States Treasury Note/Bond	1.625%	8/15/29	496,834	435,351
United States Treasury Note/Bond	6.125%	8/15/29	59,381	64,057
United States Treasury Note/Bond	3.125%	8/31/29	193,985	182,952
United States Treasury Note/Bond	3.875%	9/30/29	476,877	465,998
United States Treasury Note/Bond	4.000%	10/31/29	427,175	419,900
United States Treasury Note/Bond	1.750%	11/15/29	335,332	294,463
United States Treasury Note/Bond	3.875%	11/30/29	527,570	515,370
United States Treasury Note/Bond	3.875%	12/31/29	460,514	449,577
United States Treasury Note/Bond	3.500%	1/31/30	443,495	424,716
United States Treasury Note/Bond	1.500%	2/15/30	481,254	413,127
United States Treasury Note/Bond	4.000%	2/28/30	526,980	517,511
United States Treasury Note/Bond	3.625%	3/31/30	299,265	288,136
United States Treasury Note/Bond	3.500%	4/30/30	289,815	277,136
United States Treasury Note/Bond	0.625%	5/15/30	1,171,637	946,829
United States Treasury Note/Bond	6.250%	5/15/30	44,293	48,549
United States Treasury Note/Bond	3.750%	5/31/30	726,961	704,130
United States Treasury Note/Bond	3.750%	6/30/30	294,075	284,701
United States Treasury Note/Bond	4.000%	7/31/30	321,477	315,349
United States Treasury Note/Bond	0.625%	8/15/30	1,398,554	1,120,592
United States Treasury Note/Bond	4.125%	8/31/30	487,455	481,286
United States Treasury Note/Bond	4.625%	9/30/30	476,791	483,570
United States Treasury Note/Bond	4.875%	10/31/30	432,445	444,675
United States Treasury Note/Bond	0.875%	11/15/30	1,397,599	1,130,308
United States Treasury Note/Bond	4.375%	11/30/30	469,450	469,890
United States Treasury Note/Bond	3.750%	12/31/30	509,805	492,519
United States Treasury Note/Bond	4.000%	1/31/31	572,734	561,190
United States Treasury Note/Bond	1.125%	2/15/31	1,088,880	890,330
United States Treasury Note/Bond	5.375%	2/15/31	299,627	318,026
United States Treasury Note/Bond	4.250%	2/28/31	521,639	518,623
United States Treasury Note/Bond	4.125%	3/31/31	542,112	534,997
United States Treasury Note/Bond	4.625%	4/30/31	574,360	583,693
1 United States Treasury Note/Bond	1.625%	5/15/31	1,346,397	1,130,132
United States Treasury Note/Bond	4.625%	5/31/31	462,689	470,208
2 United States Treasury Note/Bond	4.250%	6/30/31	500,000	497,188
United States Treasury Note/Bond	1.250%	8/15/31	1,555,471	1,262,362
United States Treasury Note/Bond	1.375%	11/15/31	1,711,924	1,392,275
United States Treasury Note/Bond	1.875%	2/15/32	1,670,142	1,401,876
United States Treasury Note/Bond	2.875%	5/15/32	1,332,655	1,200,639
United States Treasury Note/Bond	2.750%	8/15/32	1,398,570	1,244,509
United States Treasury Note/Bond	4.125%	11/15/32	1,026,343	1,009,184
United States Treasury Note/Bond	3.500%	2/15/33	1,262,283	1,182,996
1 United States Treasury Note/Bond	3.375%	5/15/33	1,293,816	1,199,206
United States Treasury Note/Bond	3.875%	8/15/33	1,583,604	1,523,724
United States Treasury Note/Bond	4.500%	11/15/33	1,443,413	1,456,945
United States Treasury Note/Bond	4.000%	2/15/34	1,355,890	1,316,484
United States Treasury Note/Bond	4.375%	5/15/34	1,139,079	1,139,435

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Note/Bond	4.500%	2/15/36	261,648	266,186
United States Treasury Note/Bond	4.750%	2/15/37	38,325	39,744
United States Treasury Note/Bond	5.000%	5/15/37	56,995	60,459
United States Treasury Note/Bond	4.375%	2/15/38	144,063	143,703
United States Treasury Note/Bond	4.500%	5/15/38	163,642	165,125
United States Treasury Note/Bond	3.500%	2/15/39	145,516	130,828
United States Treasury Note/Bond	4.250%	5/15/39	120,921	118,143
United States Treasury Note/Bond	4.500%	8/15/39	118,862	119,196
United States Treasury Note/Bond	4.375%	11/15/39	209,849	207,488
United States Treasury Note/Bond	4.625%	2/15/40	205,527	208,674
United States Treasury Note/Bond	1.125%	5/15/40	399,545	245,595
United States Treasury Note/Bond	4.375%	5/15/40	184,735	182,137
United States Treasury Note/Bond	1.125%	8/15/40	650,420	395,943
United States Treasury Note/Bond	3.875%	8/15/40	211,862	196,370
United States Treasury Note/Bond	1.375%	11/15/40	623,085	392,933
United States Treasury Note/Bond	4.250%	11/15/40	155,292	150,366
United States Treasury Note/Bond	1.875%	2/15/41	940,362	643,266
United States Treasury Note/Bond	4.750%	2/15/41	120,880	124,072
United States Treasury Note/Bond	2.250%	5/15/41	640,778	463,462
United States Treasury Note/Bond	4.375%	5/15/41	146,728	143,839
United States Treasury Note/Bond	1.750%	8/15/41	892,415	589,273
United States Treasury Note/Bond	3.750%	8/15/41	100,545	90,773
United States Treasury Note/Bond	2.000%	11/15/41	788,200	541,149
United States Treasury Note/Bond	3.125%	11/15/41	96,254	79,259
United States Treasury Note/Bond	2.375%	2/15/42	537,743	391,376
United States Treasury Note/Bond	3.125%	2/15/42	178,642	146,654
United States Treasury Note/Bond	3.000%	5/15/42	163,799	131,423
United States Treasury Note/Bond	3.250%	5/15/42	502,144	417,407
United States Treasury Note/Bond	2.750%	8/15/42	268,969	206,728
United States Treasury Note/Bond	3.375%	8/15/42	382,033	322,699
United States Treasury Note/Bond	2.750%	11/15/42	283,400	217,111
United States Treasury Note/Bond	4.000%	11/15/42	495,696	456,815
United States Treasury Note/Bond	3.125%	2/15/43	306,658	248,201
United States Treasury Note/Bond	3.875%	2/15/43	469,209	424,048
United States Treasury Note/Bond	2.875%	5/15/43	327,885	254,418
United States Treasury Note/Bond	3.875%	5/15/43	331,406	299,042
United States Treasury Note/Bond	3.625%	8/15/43	306,820	266,454
United States Treasury Note/Bond	4.375%	8/15/43	356,484	344,118
United States Treasury Note/Bond	3.750%	11/15/43	354,621	313,341
United States Treasury Note/Bond	4.750%	11/15/43	407,249	412,721
United States Treasury Note/Bond	3.625%	2/15/44	323,612	280,177
United States Treasury Note/Bond	4.500%	2/15/44	444,500	436,096
United States Treasury Note/Bond	3.375%	5/15/44	323,891	269,741
United States Treasury Note/Bond	4.625%	5/15/44	229,825	229,394
United States Treasury Note/Bond	3.125%	8/15/44	479,725	383,180
United States Treasury Note/Bond	3.000%	11/15/44	365,342	285,252
United States Treasury Note/Bond	2.500%	2/15/45	437,676	312,049
United States Treasury Note/Bond	3.000%	5/15/45	282,252	219,318
United States Treasury Note/Bond	2.875%	8/15/45	304,028	230,777
United States Treasury Note/Bond	3.000%	11/15/45	178,075	137,841
United States Treasury Note/Bond	2.500%	2/15/46	310,165	218,472
United States Treasury Note/Bond	2.500%	5/15/46	492,385	345,900
United States Treasury Note/Bond	2.250%	8/15/46	379,224	252,658
United States Treasury Note/Bond	2.875%	11/15/46	344,947	258,872
United States Treasury Note/Bond	3.000%	2/15/47	464,300	355,770
United States Treasury Note/Bond	3.000%	5/15/47	271,209	207,432
United States Treasury Note/Bond	2.750%	8/15/47	400,358	291,636
United States Treasury Note/Bond	2.750%	11/15/47	418,769	304,458
United States Treasury Note/Bond	3.000%	2/15/48	525,706	399,947
United States Treasury Note/Bond	3.125%	5/15/48	558,934	434,571
United States Treasury Note/Bond	3.000%	8/15/48	596,922	452,915
United States Treasury Note/Bond	3.375%	11/15/48	591,152	480,126
United States Treasury Note/Bond	3.000%	2/15/49	545,996	413,592
United States Treasury Note/Bond	2.875%	5/15/49	557,968	412,112
United States Treasury Note/Bond	2.250%	8/15/49	346,225	223,748
United States Treasury Note/Bond	2.375%	11/15/49	252,481	167,624
United States Treasury Note/Bond	2.000%	2/15/50	368,656	223,843
United States Treasury Note/Bond	1.250%	5/15/50	764,667	378,749
United States Treasury Note/Bond	1.375%	8/15/50	892,009	456,319
United States Treasury Note/Bond	1.625%	11/15/50	961,387	526,059

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Note/Bond	1.875%	2/15/51	947,230	552,946
United States Treasury Note/Bond	2.375%	5/15/51	985,068	648,606
United States Treasury Note/Bond	2.000%	8/15/51	989,726	594,454
United States Treasury Note/Bond	1.875%	11/15/51	1,071,853	622,010
United States Treasury Note/Bond	2.250%	2/15/52	925,757	589,592
United States Treasury Note/Bond	2.875%	5/15/52	814,897	597,167
United States Treasury Note/Bond	3.000%	8/15/52	794,895	597,910
United States Treasury Note/Bond	4.000%	11/15/52	548,649	499,785
United States Treasury Note/Bond	3.625%	2/15/53	818,036	695,842
United States Treasury Note/Bond	3.625%	5/15/53	834,264	710,037
United States Treasury Note/Bond	4.125%	8/15/53	808,310	752,738
United States Treasury Note/Bond	4.750%	11/15/53	314,553	325,218
United States Treasury Note/Bond	4.250%	2/15/54	1,143,814	1,089,304
United States Treasury Note/Bond	4.625%	5/15/54	640,100	649,001
				146,642,698
Agency Bonds and Notes (0.9%)				
³ AID-Israel	5.500%	9/18/33	10,195	10,816
Federal Farm Credit Banks	4.250%	9/30/25	25,435	25,187
Federal Farm Credit Banks	5.125%	10/10/25	48,410	48,488
Federal Farm Credit Banks	4.000%	1/13/26	11,000	10,854
Federal Farm Credit Banks	3.875%	2/2/26	7,890	7,769
Federal Farm Credit Banks	4.625%	3/5/26	1,425	1,419
Federal Farm Credit Banks	4.750%	3/9/26	9,015	8,998
Federal Farm Credit Banks	4.750%	5/8/26	10,825	10,816
Federal Farm Credit Banks	4.375%	6/23/26	41,145	40,829
Federal Farm Credit Banks	4.500%	8/14/26	15,175	15,109
Federal Farm Credit Banks	4.875%	8/28/26	5,806	5,825
Federal Farm Credit Banks	4.750%	5/6/27	16,716	16,788
Federal Farm Credit Banks	4.500%	5/20/27	17,097	17,062
Federal Farm Credit Banks	4.500%	6/7/28	12,705	12,718
Federal Farm Credit Banks	4.500%	9/22/28	500	501
Federal Farm Credit Banks	4.250%	12/15/28	6,248	6,208
Federal Farm Credit Banks	4.125%	3/20/29	16,530	16,329
Federal Farm Credit Banks	4.750%	4/30/29	7,570	7,680
Federal Home Loan Banks	0.375%	9/4/25	27,360	25,882
Federal Home Loan Banks	4.875%	9/12/25	4,930	4,913
Federal Home Loan Banks	4.500%	12/12/25	23,915	23,774
⁴ Federal Home Loan Banks	0.750%	2/24/26	1,500	1,400
Federal Home Loan Banks	4.375%	6/12/26	13,845	13,745
Federal Home Loan Banks	4.625%	9/11/26	1,570	1,567
Federal Home Loan Banks	4.625%	11/17/26	41,950	41,938
Federal Home Loan Banks	1.250%	12/21/26	45,990	42,351
Federal Home Loan Banks	4.125%	1/15/27	16,810	16,618
Federal Home Loan Banks	4.750%	4/9/27	14,910	14,972
Federal Home Loan Banks	4.000%	6/30/28	77,670	76,344
Federal Home Loan Banks	3.250%	11/16/28	385,025	366,955
Federal Home Loan Banks	4.750%	12/8/28	2,470	2,500
Federal Home Loan Banks	4.750%	3/10/34	6,200	6,243
Federal Home Loan Banks	5.500%	7/15/36	50,295	54,295
^{4,5} Federal Home Loan Mortgage Corp.	0.375%	7/21/25	120,740	114,839
⁵ Federal Home Loan Mortgage Corp.	0.375%	9/23/25	323,565	305,725
^{4,5} Federal Home Loan Mortgage Corp.	6.750%	9/15/29	192,456	213,077
⁵ Federal Home Loan Mortgage Corp.	6.750%	3/15/31	92,514	104,095
⁵ Federal Home Loan Mortgage Corp.	6.250%	7/15/32	13,174	14,667
⁵ Federal National Mortgage Assn.	0.375%	8/25/25	81,040	76,752
⁵ Federal National Mortgage Assn.	0.500%	11/7/25	70,465	66,395
⁵ Federal National Mortgage Assn.	2.125%	4/24/26	38,925	37,125
⁵ Federal National Mortgage Assn.	1.875%	9/24/26	82,245	77,367
⁵ Federal National Mortgage Assn.	0.750%	10/8/27	278,205	246,453
⁵ Federal National Mortgage Assn.	6.250%	5/15/29	34,679	37,445
⁵ Federal National Mortgage Assn.	7.125%	1/15/30	27,339	30,816
⁵ Federal National Mortgage Assn.	7.250%	5/15/30	75,377	85,947
⁵ Federal National Mortgage Assn.	0.875%	8/5/30	294,295	237,922
⁵ Federal National Mortgage Assn.	6.625%	11/15/30	30,640	34,120
⁵ Federal National Mortgage Assn.	5.625%	7/15/37	11,260	12,278
⁴ Private Export Funding Corp.	1.400%	7/15/28	11,650	10,256
⁴ Resolution Funding Corp.	8.625%	1/15/30	110	131
⁴ Tennessee Valley Authority	6.750%	11/1/25	31,101	31,774
⁴ Tennessee Valley Authority	2.875%	2/1/27	26,040	24,886

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Tennessee Valley Authority	3.875%	3/15/28	20,485	20,030
Tennessee Valley Authority	7.125%	5/1/30	27,455	30,824
Tennessee Valley Authority	1.500%	9/15/31	13,725	11,108
4 Tennessee Valley Authority	4.700%	7/15/33	7,950	7,955
Tennessee Valley Authority	4.650%	6/15/35	15,509	15,403
Tennessee Valley Authority	5.880%	4/1/36	9,315	10,218
Tennessee Valley Authority	6.150%	1/15/38	3,275	3,677
Tennessee Valley Authority	5.500%	6/15/38	3,060	3,241
Tennessee Valley Authority	5.250%	9/15/39	31,015	31,934
Tennessee Valley Authority	3.500%	12/15/42	2,310	1,898
Tennessee Valley Authority	4.875%	1/15/48	6,951	6,832
Tennessee Valley Authority	4.250%	9/15/52	10,880	9,549
Tennessee Valley Authority	5.375%	4/1/56	25,245	26,170
Tennessee Valley Authority	4.625%	9/15/60	9,228	8,409
Tennessee Valley Authority	4.250%	9/15/65	17,960	15,235
				2,921,446

Conventional Mortgage-Backed Securities (19.8%)

4,5 Fannie Mae Pool	6.000%	1/1/26-3/1/35	67	67
4,5 Fannie Mae Pool	6.500%	2/1/29-9/1/32	67	68
4,5 Freddie Mac Gold Pool	2.000%	1/1/28-12/1/31	14,377	13,420
4,5 Freddie Mac Gold Pool	2.500%	4/1/27-3/1/37	167,126	156,853
4,5 Freddie Mac Gold Pool	3.000%	10/1/24-12/1/47	586,208	528,010
4,5 Freddie Mac Gold Pool	3.500%	1/1/25-7/1/48	873,299	795,536
4,5 Freddie Mac Gold Pool	4.000%	7/1/24-2/1/49	537,542	503,818
4,5 Freddie Mac Gold Pool	4.500%	8/1/24-1/1/49	263,937	255,097
4,5 Freddie Mac Gold Pool	5.000%	10/1/24-11/1/48	83,291	82,984
4,5 Freddie Mac Gold Pool	5.500%	7/1/24-6/1/41	53,809	54,282
4,5 Freddie Mac Gold Pool	6.000%	2/1/26-5/1/40	30,136	31,024
4,5 Freddie Mac Gold Pool	7.000%	9/1/25-12/1/38	3,501	3,597
4,5 Freddie Mac Gold Pool	7.500%	9/1/24-2/1/32	158	160
4,5 Freddie Mac Gold Pool	8.000%	8/1/24-11/1/31	246	253
4,5 Freddie Mac Gold Pool	8.500%	7/1/24-7/1/31	26	27
4,5 Freddie Mac Gold Pool	9.000%	12/1/24-3/1/31	33	34
4 Ginnie Mae I Pool	3.000%	1/15/26-11/15/44	39,393	34,844
4 Ginnie Mae I Pool	3.500%	11/15/25-7/15/45	58,991	54,141
4 Ginnie Mae I Pool	4.000%	10/15/24-6/15/46	73,952	69,588
4 Ginnie Mae I Pool	4.500%	10/15/24-2/15/49	71,650	69,646
4 Ginnie Mae I Pool	5.000%	3/15/34-4/15/41	33,534	33,324
4 Ginnie Mae I Pool	5.500%	2/15/41	40	40
4 Ginnie Mae I Pool	6.000%	10/15/29-6/15/41	1,675	1,688
4 Ginnie Mae I Pool	6.500%	3/15/26-1/15/39	4,543	4,622
4 Ginnie Mae I Pool	7.000%	8/15/25-9/15/36	1,003	1,014
4 Ginnie Mae I Pool	7.500%	8/15/25-5/15/32	436	441
4 Ginnie Mae I Pool	8.000%	9/15/24-12/15/30	210	215
4 Ginnie Mae I Pool	8.500%	12/15/24-3/15/31	39	40
4 Ginnie Mae I Pool	9.000%	12/15/24-1/15/31	64	68
4 Ginnie Mae II Pool	1.500%	3/20/51-12/20/51	60,408	47,098
4 Ginnie Mae II Pool	2.000%	8/20/50-5/20/52	2,383,200	1,927,910
1,4 Ginnie Mae II Pool	2.500%	6/20/27-11/20/52	2,419,574	2,037,757
2,4 Ginnie Mae II Pool	3.000%	10/20/26-7/15/54	2,359,175	2,072,399
4 Ginnie Mae II Pool	3.500%	9/20/25-6/20/53	1,847,049	1,678,901
4 Ginnie Mae II Pool	4.000%	9/20/25-6/20/53	1,296,855	1,211,768
2,4 Ginnie Mae II Pool	4.500%	8/20/33-7/15/54	1,273,096	1,218,279
4 Ginnie Mae II Pool	5.000%	12/20/32-6/20/54	1,462,054	1,426,839
2,4 Ginnie Mae II Pool	5.500%	1/20/49-7/15/54	1,478,961	1,469,087
2,4 Ginnie Mae II Pool	6.000%	9/20/33-7/15/54	1,106,854	1,113,463
4 Ginnie Mae II Pool	6.500%	3/20/31-1/20/54	599,525	610,342
4 Ginnie Mae II Pool	7.000%	3/20/28-4/20/54	203,732	207,759
4 Ginnie Mae II Pool	7.500%	8/20/30-12/20/53	17,936	18,409
4 Ginnie Mae II Pool	8.500%	10/20/30	3	3
4,5 UMBS Pool	1.500%	7/1/35-6/1/52	3,119,320	2,472,476
2,4,5 UMBS Pool	2.000%	11/1/27-7/25/54	13,025,649	10,496,657
2,4,5 UMBS Pool	2.500%	11/1/26-7/25/54	9,208,929	7,691,865
2,4,5 UMBS Pool	3.000%	11/1/25-7/25/54	5,779,096	5,042,059
2,4,5 UMBS Pool	3.500%	8/1/25-7/25/54	3,419,231	3,087,787
4,5 UMBS Pool	4.000%	7/1/24-12/1/53	3,001,647	2,785,407
4,5 UMBS Pool	4.500%	3/1/25-5/1/54	2,449,106	2,332,571
4,5 UMBS Pool	5.000%	7/1/24-6/1/54	2,935,725	2,855,244
2,4,5 UMBS Pool	5.500%	9/1/24-7/25/54	3,512,333	3,481,063

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
2,4,5 UMBS Pool	6.000%	1/1/26-7/25/54	2,886,886	2,908,545
2,4,5 UMBS Pool	6.500%	11/1/52-7/25/54	1,812,049	1,854,503
2,4,5 UMBS Pool	7.000%	9/1/25-7/25/54	492,418	507,708
4,5 UMBS Pool	7.500%	8/1/24-1/1/54	43,124	44,929
4,5 UMBS Pool	8.000%	7/1/24-9/1/31	131	134
4,5 UMBS Pool	8.500%	7/1/24-5/1/32	59	59
4,5 UMBS Pool	9.000%	1/1/25-8/1/30	7	7
4,5 UMBS Pool	9.500%	2/1/25-11/1/25	2	2

63,295,931

Nonconventional Mortgage-Backed Securities (0.0%)

4,5,6 Fannie Mae Pool, 1YR CMT + 2.155%	6.280%	12/1/37	168	172
4,5,6 Fannie Mae Pool, 1YR CMT + 2.185%	6.981%	5/1/36	25	25
4,5,6 Fannie Mae Pool, 1YR CMT + 2.190%	6.315%	12/1/36	2	2
4,5,6 Fannie Mae Pool, 1YR CMT + 2.235%	6.360%	12/1/35	2	2
4,5,6 Fannie Mae Pool, 1YR CMT + 2.268%	6.393%	9/1/33	2	2
4,5,6 Fannie Mae Pool, 1YR CMT + 2.268%	6.643%	5/1/33	2	2
4,5,6 Fannie Mae Pool, 1YR CMT + 2.275%	6.400%	11/1/32	1	1
4,5,6 Fannie Mae Pool, 1YR CMT + 2.313%	6.438%	1/1/35	57	58
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.290%	5.831%	12/1/41	281	285
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.310%	5.560%	9/1/37	334	331
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.335%	5.710%	1/1/35	3	3
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.433%	6.004%	7/1/36	116	121
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.460%	5.835%	2/1/37	1	1
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.465%	5.715%	10/1/37	221	226
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.472%	5.794%	3/1/43	787	805
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.527%	7.180%	10/1/37	193	197
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.530%	5.780%	12/1/43	241	243
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.559%	5.809%	9/1/43	99	101
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.560%	6.944%	7/1/43	1,076	1,101
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.585%	5.835%	10/1/34	2	2
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.596%	5.846%	11/1/33	55	56
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.601%	5.851%	8/1/35	339	347
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.601%	6.439%	6/1/43	287	296
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.612%	5.862%	1/1/42	268	277
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.620%	6.326%	4/1/37	6	6
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.623%	5.998%	2/1/36	90	91
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.627%	6.127%	3/1/38	49	50
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.633%	5.883%	1/1/35	1	1
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.635%	5.885%	11/1/36	54	54
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.660%	5.910%	9/1/40	91	94
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.672%	6.285%	10/1/42	241	250
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.679%	7.061%	6/1/42	340	352
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.682%	6.057%	1/1/37	64	65
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.686%	5.936%	7/1/35	243	249
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.690%	5.940%	10/1/39-9/1/42	803	828
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.690%	7.223%	5/1/40	91	93
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.695%	5.945%	7/1/39	125	128
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.698%	5.948%	8/1/40	115	118
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.698%	6.057%	8/1/39	530	528
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.700%	5.950%	12/1/40	169	172
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.700%	6.075%	7/1/37	41	42
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.702%	5.952%	10/1/42	366	375
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.703%	6.332%	4/1/36	106	109
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.705%	5.955%	11/1/39	48	50
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.735%	5.985%	9/1/34	67	69
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.736%	6.197%	9/1/43	452	469
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.744%	5.994%	12/1/33	24	24
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.745%	6.577%	5/1/42	301	312
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.747%	6.818%	7/1/41	781	810
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.748%	6.380%	5/1/35	72	74
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.750%	6.000%	10/1/40	157	161
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.750%	6.175%	2/1/36	84	86
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.774%	6.024%	4/1/36	30	31
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.779%	6.489%	5/1/42	40	41
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.780%	6.280%	2/1/41	180	184
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.783%	6.325%	7/1/42	292	299
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.793%	6.100%	8/1/42	927	958
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.794%	6.338%	3/1/42	158	161
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.795%	6.446%	3/1/42	405	418

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.796%	6.127%	11/1/39	155	159
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.805%	6.055%	11/1/41	489	501
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.807%	6.193%	3/1/41	255	260
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.810%	6.060%	9/1/33–12/1/40	564	575
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.813%	6.063%	11/1/41–1/1/42	380	389
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.815%	6.065%	11/1/40–12/1/41	792	816
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.815%	6.190%	2/1/41	135	139
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.815%	7.548%	5/1/41	226	232
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.815%	7.565%	6/1/41	65	67
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.825%	6.575%	3/1/41	177	181
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.826%	7.701%	7/1/38	122	125
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.830%	6.302%	4/1/41	403	410
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.830%	7.705%	6/1/41	291	299
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.831%	6.929%	2/1/42	313	321
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.834%	6.629%	9/1/40	152	157
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.835%	6.157%	1/1/40	89	91
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.835%	7.210%	5/1/40	83	85
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.836%	6.143%	2/1/41	188	192
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.839%	6.089%	12/1/39	218	223
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.840%	6.090%	8/1/39	211	217
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.842%	6.983%	4/1/37	26	27
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.880%	6.401%	11/1/34	128	130
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.914%	7.289%	4/1/37	183	188
4.5,6 Fannie Mae Pool, RFUCCT1Y + 1.925%	6.175%	10/1/37	4	4
4.5,6 Fannie Mae Pool, RFUCCT1Y + 2.130%	6.630%	10/1/36	151	153
4.5,6 Fannie Mae Pool, RFUCCT6M + 1.037%	6.662%	4/1/37	276	279
4.5,6 Fannie Mae Pool, RFUCCT6M + 1.411%	6.188%	7/1/34	34	34
4.5,6 Fannie Mae Pool, RFUCCT6M + 1.840%	6.090%	8/1/37	263	268
4.5,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	6.183%	11/1/36	74	75
4.5,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	6.375%	11/1/34	323	330
4.5,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	6.486%	2/1/36	89	89
4.5,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	7.250%	5/1/36	52	54
4.5,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.315%	6.440%	12/1/34	18	18
4.5,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.409%	6.534%	11/1/33	1	1
4.5,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.413%	6.536%	10/1/36	213	217
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.275%	6.650%	9/1/37	17	17
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.469%	5.864%	3/1/37	5	5
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.550%	6.050%	4/1/37	1	1
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.570%	6.057%	3/1/37	17	18
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.640%	5.890%	12/1/36–11/1/43	269	274
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.640%	7.390%	5/1/42	47	48
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.660%	5.910%	10/1/37	133	137
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.665%	5.915%	12/1/34	78	79
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.695%	6.073%	2/1/37	148	151
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.727%	5.992%	1/1/35	15	15
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.735%	5.985%	12/1/35	44	44
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.743%	5.992%	12/1/36	132	134
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.745%	5.995%	12/1/40	312	321
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.750%	6.000%	5/1/33–12/1/34	10	10
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.750%	6.399%	3/1/36	7	7
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.750%	7.125%	5/1/38	34	35
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.780%	6.270%	3/1/36	1	1
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.789%	6.714%	6/1/37	148	147
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.792%	6.257%	6/1/41	7	7
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.839%	6.136%	2/1/42	105	107
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.844%	6.153%	3/1/42	66	68
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.855%	6.105%	5/1/37	69	70
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	6.130%	6/1/40–12/1/40	276	285
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	6.202%	1/1/41	386	394
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	6.380%	3/1/41	47	48
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	6.972%	6/1/41	89	91
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	7.314%	5/1/40	40	41
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.881%	6.130%	8/1/37	138	141
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.881%	7.598%	6/1/40	68	69
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.884%	6.276%	2/1/42	74	76
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.894%	6.143%	9/1/40	84	87
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.896%	6.145%	12/1/39	46	48
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.900%	6.150%	6/1/40–11/1/40	268	276
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.910%	6.218%	1/1/41	62	64
4.5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.910%	6.389%	2/1/41	90	92

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.910%	6.410%	2/1/41	120	122
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.995%	6.451%	3/1/37	178	178
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 2.085%	6.585%	3/1/38	62	64
4,5,6 Freddie Mac Non Gold Pool, RFUCCT6M + 1.355%	6.020%	6/1/37	245	245
4,5,6 Freddie Mac Non Gold Pool, RFUCCT6M + 1.355%	6.980%	5/1/37	9	9
4,5,6 Freddie Mac Non Gold Pool, RFUCCT6M + 1.570%	7.070%	3/1/37	26	26
4,5,6 Freddie Mac Non Gold Pool, RFUCCT6M + 1.665%	7.371%	1/1/37	327	334
4,6 Ginnie Mae II Pool, 1YR CMT + 1.500%	3.625%	7/20/41–8/20/41	563	555
4,6 Ginnie Mae II Pool, 1YR CMT + 1.500%	3.750%	10/20/38–12/20/43	1,969	1,928
4,6 Ginnie Mae II Pool, 1YR CMT + 1.500%	3.875%	6/20/29–6/20/43	1,584	1,561
4,6 Ginnie Mae II Pool, 1YR CMT + 1.500%	4.625%	1/20/41–1/20/44	2,831	2,804
4,6 Ginnie Mae II Pool, 1YR CMT + 1.500%	5.625%	7/20/38	91	92
4,6 Ginnie Mae II Pool, 1YR CMT + 1.500%	5.750%	12/20/39–12/20/40	310	307
4,6 Ginnie Mae II Pool, 1YR CMT + 2.000%	4.375%	5/20/41	84	82
4,6 Ginnie Mae II Pool, 1YR CMT + 2.000%	6.000%	5/20/41	112	118
4,6 Ginnie Mae II Pool, 1YR CMT + 2.000%	6.250%	11/20/40	45	45

31,592

Total U.S. Government and Agency Obligations (Cost \$233,642,627)

212,891,667

Asset-Backed/Commercial Mortgage-Backed Securities (2.3%)

4 Ally Auto Receivables Trust Series 2022-1	3.310%	11/15/26	4,835	4,780
4 Ally Auto Receivables Trust Series 2022-1	3.450%	6/15/27	650	634
4 Ally Auto Receivables Trust Series 2022-2	4.760%	5/17/27	8,957	8,910
4 Ally Auto Receivables Trust Series 2022-2	4.870%	4/17/28	2,625	2,603
4 Ally Auto Receivables Trust Series 2023-1	5.460%	5/15/28	3,881	3,891
4 Ally Auto Receivables Trust Series 2023-1	5.270%	11/15/28	1,190	1,192
4 American Express Credit Account Master Trust Series 2021-1	0.900%	11/15/26	28,300	27,804
4 American Express Credit Account Master Trust Series 2022-2	3.390%	5/15/27	49,500	48,614
4 American Express Credit Account Master Trust Series 2022-3	3.750%	8/15/27	28,300	27,791
4 American Express Credit Account Master Trust Series 2022-4	4.950%	10/15/27	12,686	12,622
4 American Express Credit Account Master Trust Series 2023-1	4.870%	5/15/28	19,700	19,612
4 American Express Credit Account Master Trust Series 2023-2	4.800%	5/15/30	5,700	5,681
4 American Express Credit Account Master Trust Series 2023-3	5.230%	9/15/28	7,400	7,424
4 American Express Credit Account Master Trust Series 2023-4	5.150%	9/15/30	7,400	7,487
4 American Express Credit Account Master Trust Series 2024-1	5.230%	4/16/29	11,600	11,709
4 American Express Credit Account Master Trust Series 2024-2	5.240%	4/15/31	10,100	10,288
4 AmeriCredit Automobile Receivables Trust Series 2021-1	0.680%	10/19/26	129	128
4 AmeriCredit Automobile Receivables Trust Series 2021-1	0.890%	10/19/26	1,350	1,318
4 AmeriCredit Automobile Receivables Trust Series 2021-3	0.760%	8/18/26	289	285
4 AmeriCredit Automobile Receivables Trust Series 2021-3	1.170%	8/18/27	525	506
4 AmeriCredit Automobile Receivables Trust Series 2021-3	1.410%	8/18/27	1,150	1,079
4 AmeriCredit Automobile Receivables Trust Series 2023-1	5.620%	11/18/27	3,425	3,431
4 AmeriCredit Automobile Receivables Trust Series 2023-1	5.800%	12/18/28	1,500	1,514
4 AmeriCredit Automobile Receivables Trust Series 2024-1	5.430%	1/18/29	3,450	3,455
4 AmeriCredit Automobile Receivables Trust Series 2024-1	5.380%	6/18/29	3,000	3,006
4 BA Credit Card Trust Series 2022-A1	3.530%	11/15/27	8,270	8,122
4 BA Credit Card Trust Series 2023-A1	4.790%	5/15/28	14,500	14,403
4 BA Credit Card Trust Series 2024-A1	4.930%	5/15/29	13,625	13,630
4 Banc of America Commercial Mortgage Trust Series 2015-UBS7	3.429%	9/15/48	491	484
4 Banc of America Commercial Mortgage Trust Series 2015-UBS7	3.705%	9/15/48	4,100	3,987
4 BANK Series 2017-BNK5	3.390%	6/15/60	9,750	9,197
4 BANK Series 2017-BNK5	3.624%	6/15/60	4,450	4,161
4 BANK Series 2017-BNK6	3.254%	7/15/60	5,500	5,181
4 BANK Series 2017-BNK6	3.518%	7/15/60	3,388	3,199
4 BANK Series 2017-BNK6	3.741%	7/15/60	3,388	3,174
4 BANK Series 2017-BNK7	3.175%	9/15/60	6,984	6,568
4 BANK Series 2017-BNK7	3.435%	9/15/60	5,790	5,452
4 BANK Series 2017-BNK7	3.748%	9/15/60	4,100	3,834
4 BANK Series 2017-BNK8	3.488%	11/15/50	8,000	7,361
4 BANK Series 2017-BNK8	3.731%	11/15/50	1,325	1,195
4 BANK Series 2017-BNK8	4.230%	11/15/50	1,955	1,439
4 BANK Series 2017-BNK9	3.279%	11/15/54	3,544	3,323
4 BANK Series 2017-BNK9	3.538%	11/15/54	8,000	7,514
4 BANK Series 2018-BNK10	3.641%	2/15/61	1,310	1,270
4 BANK Series 2018-BNK10	3.688%	2/15/61	7,600	7,171
4 BANK Series 2018-BNK10	3.898%	2/15/61	2,100	1,963
4 BANK Series 2018-BNK11	4.046%	3/15/61	5,550	5,288
4 BANK Series 2018-BNK12	4.255%	5/15/61	6,550	6,282
4 BANK Series 2018-BNK12	4.475%	5/15/61	2,100	1,952

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	BANK Series 2018-BNK13	3.953%	8/15/61	2,300	2,176
4	BANK Series 2018-BNK13	4.217%	8/15/61	8,600	8,201
4	BANK Series 2018-BNK14	3.966%	9/15/60	1,600	1,519
4	BANK Series 2018-BNK14	4.128%	9/15/60	1,339	1,335
4	BANK Series 2018-BNK14	4.231%	9/15/60	3,575	3,418
4	BANK Series 2018-BNK14	4.481%	9/15/60	1,550	1,450
4	BANK Series 2018-BNK15	4.407%	11/15/61	7,690	7,399
4	BANK Series 2019-BNK16	4.005%	2/15/52	6,625	6,232
4	BANK Series 2019-BNK17	3.714%	4/15/52	7,350	6,847
4	BANK Series 2019-BNK17	3.976%	4/15/52	1,750	1,605
4	BANK Series 2019-BNK18	3.584%	5/15/62	21,125	18,942
4	BANK Series 2019-BNK18	3.826%	5/15/62	2,575	2,280
4	BANK Series 2019-BNK19	3.183%	8/15/61	15,850	13,902
4	BANK Series 2019-BNK19	4.162%	8/15/61	2,240	1,716
4	BANK Series 2019-BNK20	3.011%	9/15/62	10,250	8,981
4	BANK Series 2019-BNK21	2.851%	10/17/52	21,600	18,931
4	BANK Series 2019-BNK21	3.093%	10/17/52	4,325	3,702
4	BANK Series 2019-BNK22	2.978%	11/15/62	16,943	15,044
4	BANK Series 2019-BNK23	2.920%	12/15/52	10,705	9,466
4	BANK Series 2019-BNK23	3.203%	12/15/52	4,000	3,484
4	BANK Series 2019-BNK24	2.960%	11/15/62	8,050	7,122
4	BANK Series 2019-BNK24	3.283%	11/15/62	3,750	3,286
4	BANK Series 2020-BNK25	2.649%	1/15/63	11,830	10,221
4	BANK Series 2020-BNK25	2.841%	1/15/63	3,685	3,129
4	BANK Series 2020-BNK26	2.403%	3/15/63	10,460	8,914
4	BANK Series 2020-BNK26	2.687%	3/15/63	3,310	2,768
4	BANK Series 2020-BNK27	2.144%	4/15/63	9,540	7,829
4	BANK Series 2020-BNK27	2.551%	4/15/63	2,825	2,315
4	BANK Series 2020-BNK28	1.844%	3/15/63	2,810	2,299
4	BANK Series 2020-BNK29	1.997%	11/15/53	6,188	4,955
4	BANK Series 2020-BNK30	1.925%	12/15/53	4,700	3,772
4	BANK Series 2020-BNK30	2.111%	12/15/53	550	436
4	BANK Series 2021-BNK31	2.036%	2/15/54	3,300	2,694
4	BANK Series 2021-BNK31	2.211%	2/15/54	1,925	1,546
4	BANK Series 2021-BNK32	2.643%	4/15/54	5,350	4,542
4	BANK Series 2021-BNK33	2.556%	5/15/64	9,535	8,031
4	BANK Series 2021-BNK34	2.438%	6/15/63	9,750	7,865
4	BANK Series 2021-BNK35	2.285%	6/15/64	5,829	4,787
4	BANK Series 2021-BNK36	2.470%	9/15/64	8,550	7,095
4	BANK Series 2021-BNK36	2.695%	9/15/64	2,625	2,151
4	BANK Series 2021-BNK37	2.618%	11/15/64	8,250	6,857
4	BANK Series 2022-BNK43	4.399%	8/15/55	11,575	10,801
4	BANK Series 2022-BNK43	4.830%	8/15/55	2,375	2,215
4	BANK Series 2023-5YR2	6.656%	7/15/56	7,750	8,065
4	BANK Series 2023-5YR2	7.379%	7/15/56	2,575	2,694
4	BANK Series 2023-5YR3	6.724%	9/15/56	3,850	4,025
4	BANK Series 2023-5YR3	7.559%	9/15/56	4,059	4,303
4	BANK Series 2023-5YR3	7.559%	9/15/56	2,000	2,094
4	BANK Series 2023-5YR4	6.500%	12/15/56	1,082	1,122
4	BANK Series 2023-5YR4	7.274%	12/15/56	650	686
4	BANK Series 2023-BNK45	5.203%	2/15/56	3,875	3,824
4	BANK Series 2023-BNK45	5.651%	2/15/56	2,200	2,175
4	BANK Series 2023-BNK46	5.745%	8/15/56	7,700	7,897
4	BANK Series 2023-BNK46	6.385%	8/15/56	1,784	1,876
4	BANK Series 2024-BNK47	5.716%	6/15/57	10,820	11,129
4	Bank of America Merrill Lynch Commercial Mortgage Trust Series 2017-BNK3	3.574%	2/15/50	9,108	8,681
4	Bank of America Merrill Lynch Commercial Mortgage Trust Series 2017-BNK3	3.748%	2/15/50	3,542	3,355
4	BANK Trust Series 2024-5YR6	6.225%	5/15/57	32,500	33,578
4	BANK Trust Series 2024-5YR6	6.790%	5/15/57	13,200	13,750
4	Barclays Commercial Mortgage Trust Series 2019-C3	3.583%	5/15/52	21,595	19,981
4	Barclays Commercial Mortgage Trust Series 2019-C4	2.919%	8/15/52	15,870	14,163
4	Barclays Commercial Mortgage Trust Series 2019-C4	3.171%	8/15/52	1,325	1,159
4	Barclays Commercial Mortgage Trust Series 2019-C5	3.063%	11/15/52	8,975	8,063
4	Barclays Commercial Mortgage Trust Series 2019-C5	3.366%	11/15/52	5,375	4,767
4	Barclays Dryrock Issuance Trust Series 2022-1	3.070%	2/15/28	6,250	6,130
4	Barclays Dryrock Issuance Trust Series 2023-1	4.720%	2/15/29	20,375	20,197
4	BBCMS Mortgage Trust Series 2017-C1	3.674%	2/15/50	17,475	16,609
4	BBCMS Mortgage Trust Series 2017-C1	3.898%	2/15/50	4,675	4,424
4	BBCMS Mortgage Trust Series 2018-C2	4.314%	12/15/51	8,350	8,011
4	BBCMS Mortgage Trust Series 2020-C6	2.639%	2/15/53	7,635	6,647

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	BBCMS Mortgage Trust Series 2020-C6	2.840%	2/15/53	2,000	1,722
4	BBCMS Mortgage Trust Series 2020-C7	2.037%	4/15/53	2,520	2,121
4	BBCMS Mortgage Trust Series 2020-C8	2.040%	10/15/53	8,225	6,801
4	BBCMS Mortgage Trust Series 2020-C8	2.398%	10/15/53	1,685	1,376
4	BBCMS Mortgage Trust Series 2021-C9	2.299%	2/15/54	9,525	7,947
4	BBCMS Mortgage Trust Series 2021-C11	2.322%	9/15/54	3,175	2,620
4	BBCMS Mortgage Trust Series 2021-C11	2.536%	9/15/54	1,325	1,078
4	BBCMS Mortgage Trust Series 2021-C12	2.689%	11/15/54	5,225	4,404
4	BBCMS Mortgage Trust Series 2022-C14	2.946%	2/15/55	13,150	11,240
4	BBCMS Mortgage Trust Series 2023-5C23	6.675%	12/15/56	1,000	1,050
4	BBCMS Mortgage Trust Series 2023-5C23	7.703%	12/15/56	250	267
4	BBCMS Mortgage Trust Series 2023-C19	5.451%	4/15/56	3,875	3,910
4	BBCMS Mortgage Trust Series 2023-C19	6.070%	4/15/56	1,300	1,312
4	BBCMS Mortgage Trust Series 2023-C20	5.576%	7/15/56	2,575	2,616
4	BBCMS Mortgage Trust Series 2023-C20	5.973%	7/15/56	1,025	1,047
4	BBCMS Mortgage Trust Series 2023-C21	6.000%	9/15/56	7,700	8,067
4	BBCMS Mortgage Trust Series 2023-C21	6.506%	9/15/56	4,100	4,291
4	BBCMS Mortgage Trust Series 2023-C21	6.506%	9/15/56	1,300	1,334
4	BBCMS Mortgage Trust Series 2023-C22	6.804%	11/15/56	5,200	5,746
4	BBCMS Mortgage Trust Series 2023-C22	7.363%	11/15/56	1,550	1,722
4	BBCMS Mortgage Trust Series 2024-5C25	5.946%	3/15/57	8,030	8,227
2,4	BBCMS Mortgage Trust Series 2024-5C27	6.014%	7/15/57	2,000	2,056
2,4	BBCMS Mortgage Trust Series 2024-5C27	6.410%	7/15/57	2,500	2,570
4	BBCMS Mortgage Trust Series 2024-C24	5.419%	2/15/57	3,100	3,124
4	BBCMS Mortgage Trust Series 2024-C24	5.867%	2/15/57	500	509
4	BBCMS Mortgage Trust Series 2024-C26	5.829%	5/15/57	6,000	6,246
4	BBCMS Mortgage Trust Series 2024-C26	5.943%	5/15/57	2,000	2,023
4	BBCMS Mortgage Trust Series 2024-C26	6.094%	5/15/57	6,000	6,209
4	BBCMS Trust Series 2021-C10	2.492%	7/15/54	9,500	8,009
4	Benchmark Mortgage Trust Series 2018-B1	3.666%	1/15/51	7,960	7,463
4	Benchmark Mortgage Trust Series 2018-B1	3.878%	1/15/51	2,600	2,394
4	Benchmark Mortgage Trust Series 2018-B2	3.882%	2/15/51	17,575	16,467
4	Benchmark Mortgage Trust Series 2018-B2	4.084%	2/15/51	8,225	7,617
4	Benchmark Mortgage Trust Series 2018-B3	3.848%	4/10/51	448	442
4	Benchmark Mortgage Trust Series 2018-B3	4.025%	4/10/51	13,150	12,474
4	Benchmark Mortgage Trust Series 2018-B4	4.121%	7/15/51	18,625	17,733
4	Benchmark Mortgage Trust Series 2018-B4	4.311%	7/15/51	3,250	3,027
4	Benchmark Mortgage Trust Series 2018-B5	4.208%	7/15/51	8,850	8,442
4	Benchmark Mortgage Trust Series 2018-B5	4.419%	7/15/51	1,750	1,653
4	Benchmark Mortgage Trust Series 2018-B6	4.261%	10/10/51	4,025	3,799
4	Benchmark Mortgage Trust Series 2018-B6	4.441%	10/10/51	1,250	1,165
4	Benchmark Mortgage Trust Series 2018-B7	4.510%	5/15/53	22,400	21,472
4	Benchmark Mortgage Trust Series 2018-B8	4.232%	1/15/52	10,690	10,036
4	Benchmark Mortgage Trust Series 2018-B8	4.532%	1/15/52	3,400	3,150
4	Benchmark Mortgage Trust Series 2019-B9	3.751%	3/15/52	2,682	2,504
4	Benchmark Mortgage Trust Series 2019-B9	4.016%	3/15/52	6,281	5,840
4	Benchmark Mortgage Trust Series 2019-B10	3.717%	3/15/62	6,100	5,676
4	Benchmark Mortgage Trust Series 2019-B10	3.979%	3/15/62	2,600	2,359
4	Benchmark Mortgage Trust Series 2019-B11	3.281%	5/15/52	2,400	2,189
4	Benchmark Mortgage Trust Series 2019-B11	3.542%	5/15/52	15,840	14,311
4	Benchmark Mortgage Trust Series 2019-B11	3.784%	5/15/52	4,225	3,772
4	Benchmark Mortgage Trust Series 2019-B13	2.952%	8/15/57	3,600	3,213
4	Benchmark Mortgage Trust Series 2019-B14	3.049%	12/15/62	13,650	12,182
4	Benchmark Mortgage Trust Series 2019-B15	2.928%	12/15/72	13,355	11,646
4	Benchmark Mortgage Trust Series 2020-B16	2.732%	2/15/53	25,275	22,125
4	Benchmark Mortgage Trust Series 2020-B16	2.944%	2/15/53	1,295	1,098
4	Benchmark Mortgage Trust Series 2020-B17	2.211%	3/15/53	2,500	2,327
4	Benchmark Mortgage Trust Series 2020-B17	2.289%	3/15/53	5,530	4,624
4	Benchmark Mortgage Trust Series 2020-B17	2.583%	3/15/53	1,655	1,373
4	Benchmark Mortgage Trust Series 2020-B19	1.850%	9/15/53	3,375	2,723
4	Benchmark Mortgage Trust Series 2020-B19	2.148%	9/15/53	1,125	873
4	Benchmark Mortgage Trust Series 2020-B20	2.034%	10/15/53	6,725	5,370
4	Benchmark Mortgage Trust Series 2020-B20	2.375%	10/15/53	555	441
4	Benchmark Mortgage Trust Series 2020-B21	1.978%	12/17/53	8,350	6,807
4	Benchmark Mortgage Trust Series 2020-B21	2.254%	12/17/53	850	684
4	Benchmark Mortgage Trust Series 2020-B22	1.973%	1/15/54	6,100	4,955
4	Benchmark Mortgage Trust Series 2020-IG1	2.687%	9/15/43	7,900	6,401
4	Benchmark Mortgage Trust Series 2020-IG1	2.909%	9/15/43	2,640	1,966
4	Benchmark Mortgage Trust Series 2021-B23	2.070%	2/15/54	12,150	9,743
4	Benchmark Mortgage Trust Series 2021-B23	2.274%	2/15/54	4,400	3,410

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Benchmark Mortgage Trust Series 2021-B24	2.584%	3/15/54	7,550	6,246
4	Benchmark Mortgage Trust Series 2021-B24	2.780%	3/15/54	1,625	1,340
4	Benchmark Mortgage Trust Series 2021-B25	2.577%	4/15/54	7,850	6,391
4	Benchmark Mortgage Trust Series 2021-B25	2.847%	4/15/54	3,675	2,895
4	Benchmark Mortgage Trust Series 2021-B26	2.613%	6/15/54	5,275	4,358
4	Benchmark Mortgage Trust Series 2021-B28	2.224%	8/15/54	5,275	4,308
4	Benchmark Mortgage Trust Series 2021-B29	2.284%	9/15/54	1,075	930
4	Benchmark Mortgage Trust Series 2021-B29	2.388%	9/15/54	3,175	2,618
4	Benchmark Mortgage Trust Series 2021-B29	2.612%	9/15/54	1,075	869
4	Benchmark Mortgage Trust Series 2021-B30	2.576%	11/15/54	13,225	10,989
4	Benchmark Mortgage Trust Series 2021-B31	2.669%	12/15/54	4,685	3,918
4	Benchmark Mortgage Trust Series 2022-B32	3.002%	1/15/55	14,450	12,040
4	Benchmark Mortgage Trust Series 2022-B32	3.528%	1/15/55	4,200	3,451
4	Benchmark Mortgage Trust Series 2022-B33	3.458%	3/15/55	4,225	3,719
4	Benchmark Mortgage Trust Series 2022-B34	3.786%	4/15/55	3,275	2,876
4	Benchmark Mortgage Trust Series 2022-B36	4.470%	7/15/55	5,225	4,931
4	Benchmark Mortgage Trust Series 2022-B36	4.951%	7/15/55	1,600	1,488
4	Benchmark Mortgage Trust Series 2022-B39	5.754%	7/15/56	12,925	13,328
4	Benchmark Mortgage Trust Series 2023-B39	6.250%	7/15/56	4,150	4,316
4	Benchmark Mortgage Trust Series 2023-V2	5.812%	5/15/55	5,225	5,286
4	Benchmark Mortgage Trust Series 2023-V2	6.537%	5/15/55	2,600	2,662
4	Benchmark Mortgage Trust Series 2023-V3	6.363%	7/15/56	1,300	1,342
4	Benchmark Mortgage Trust Series 2023-V3	7.097%	7/15/56	4,140	4,319
4	Benchmark Mortgage Trust Series 2024-V5	5.805%	1/10/57	3,150	3,200
4	Benchmark Mortgage Trust Series 2024-V5	6.417%	1/10/57	650	667
4	Benchmark Mortgage Trust Series 2024-V6	5.926%	3/15/29	5,250	5,363
4	Benchmark Mortgage Trust Series 2024-V6	6.384%	3/15/29	4,250	4,361
4	BMO Mortgage Trust Series 2022-C1	3.374%	2/15/55	3,675	3,221
4	BMO Mortgage Trust Series 2022-C2	4.973%	7/15/54	4,275	4,169
4	BMO Mortgage Trust Series 2022-C3	5.313%	9/15/54	13,125	13,104
4	BMO Mortgage Trust Series 2022-C3	5.503%	9/15/54	1,875	1,842
4	BMO Mortgage Trust Series 2023-5C1	6.534%	8/15/56	2,000	2,072
4	BMO Mortgage Trust Series 2023-5C1	7.355%	8/15/56	1,000	1,042
4	BMO Mortgage Trust Series 2023-5C2	7.296%	11/15/56	1,800	1,916
4	BMO Mortgage Trust Series 2023-5C2	7.485%	11/15/56	3,800	4,018
4	BMO Mortgage Trust Series 2023-C4	5.117%	2/15/56	3,875	3,820
4	BMO Mortgage Trust Series 2023-C4	5.541%	2/15/56	810	806
4	BMO Mortgage Trust Series 2023-C5	5.765%	6/15/56	3,100	3,190
4	BMO Mortgage Trust Series 2023-C5	6.162%	6/15/56	1,000	1,021
4	BMO Mortgage Trust Series 2023-C6	5.956%	9/15/56	7,720	8,052
4	BMO Mortgage Trust Series 2023-C6	6.550%	9/15/56	2,580	2,721
4	BMO Mortgage Trust Series 2023-C7	6.160%	12/15/56	4,300	4,549
4	BMO Mortgage Trust Series 2023-C7	6.674%	12/15/56	2,200	2,352
4	BMO Mortgage Trust Series 2024-5C3	5.739%	2/15/57	5,150	5,211
4	BMO Mortgage Trust Series 2024-5C3	6.286%	2/15/57	900	919
4	BMO Mortgage Trust Series 2024-5C4	6.526%	5/15/57	9,550	10,002
4	BMO Mortgage Trust Series 2024-5C4	6.866%	5/15/57	9,550	10,002
4	BMO Mortgage Trust Series 2024-5C4	7.254%	5/15/57	5,600	5,825
4	BMO Mortgage Trust Series 2024-C8	5.598%	3/15/57	12,740	12,998
2,4	BMO Mortgage Trust Series 2024-C9	1.000%	7/15/57	9,900	10,197
2,4	BMO Mortgage Trust Series 2024-C9	5.759%	7/15/57	9,800	10,094
4	BMW Vehicle Lease Trust Series 2023-1	5.160%	11/25/25	2,378	2,374
4	BMW Vehicle Lease Trust Series 2023-1	5.070%	6/25/26	1,550	1,545
4	BMW Vehicle Lease Trust Series 2023-2	5.990%	9/25/26	2,050	2,059
4	BMW Vehicle Lease Trust Series 2023-2	5.980%	2/25/27	1,925	1,942
4	BMW Vehicle Lease Trust Series 2024-1	4.980%	3/25/27	8,175	8,131
4	BMW Vehicle Lease Trust Series 2024-1	5.000%	6/25/27	4,100	4,082
4	BMW Vehicle Owner Trust Series 2022-A	3.210%	8/25/26	1,400	1,381
4	BMW Vehicle Owner Trust Series 2022-A	3.440%	12/26/28	550	535
4	BMW Vehicle Owner Trust Series 2023-A	5.470%	2/25/28	1,811	1,817
4	BMW Vehicle Owner Trust Series 2023-A	5.250%	11/26/29	518	521
4	BMW Vehicle Owner Trust Series 2024-A	5.180%	2/26/29	12,250	12,262
4	Cantor Commercial Real Estate Lending Series 2019-CF1	3.786%	5/15/52	4,025	3,662
4	Cantor Commercial Real Estate Lending Series 2019-CF2	2.874%	11/15/52	8,100	7,001
4	Cantor Commercial Real Estate Lending Series 2019-CF3	3.006%	1/15/53	8,000	6,963
4	Cantor Commercial Real Estate Lending Series 2019-CF3	3.298%	1/15/53	3,434	2,888
4	Capital One Multi-Asset Execution Trust Series 2019-A3	2.060%	8/15/28	19,866	18,648
4	Capital One Multi-Asset Execution Trust Series 2021-A1	0.550%	7/15/26	12,375	12,347
4	Capital One Multi-Asset Execution Trust Series 2021-A2	1.390%	7/15/30	27,900	24,298
4	Capital One Multi-Asset Execution Trust Series 2021-A3	1.040%	11/15/26	26,100	25,654

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Capital One Multi-Asset Execution Trust Series 2022-A1	2.800%	3/15/27	28,450	27,912
4	Capital One Multi-Asset Execution Trust Series 2022-A2	3.490%	5/15/27	26,050	25,605
4	Capital One Multi-Asset Execution Trust Series 2023-A1	4.420%	5/15/28	20,850	20,569
4	Capital One Prime Auto Receivables Trust Series 2021-1	0.770%	9/15/26	2,570	2,509
4	Capital One Prime Auto Receivables Trust Series 2021-1	1.040%	4/15/27	1,400	1,332
4	Capital One Prime Auto Receivables Trust Series 2022-1	3.170%	4/15/27	4,298	4,220
4	Capital One Prime Auto Receivables Trust Series 2022-1	3.320%	9/15/27	3,100	2,991
4	Capital One Prime Auto Receivables Trust Series 2022-2	3.660%	5/17/27	8,175	8,046
4	Capital One Prime Auto Receivables Trust Series 2022-2	3.690%	12/15/27	1,475	1,432
4	Capital One Prime Auto Receivables Trust Series 2023-1	4.870%	2/15/28	2,600	2,582
4	Capital One Prime Auto Receivables Trust Series 2023-1	4.760%	8/15/28	1,550	1,535
4	CarMax Auto Owner Trust Series 2020-3	0.770%	3/16/26	138	138
4	CarMax Auto Owner Trust Series 2020-4	0.630%	6/15/26	967	953
4	CarMax Auto Owner Trust Series 2020-4	0.850%	6/15/26	275	269
4	CarMax Auto Owner Trust Series 2021-1	0.340%	12/15/25	295	293
4	CarMax Auto Owner Trust Series 2021-1	0.530%	10/15/26	825	801
4	CarMax Auto Owner Trust Series 2021-2	0.520%	2/17/26	1,167	1,154
4	CarMax Auto Owner Trust Series 2021-2	0.810%	12/15/26	1,600	1,544
4	CarMax Auto Owner Trust Series 2021-4	0.560%	9/15/26	3,101	3,019
4	CarMax Auto Owner Trust Series 2021-4	0.820%	4/15/27	1,325	1,244
4	CarMax Auto Owner Trust Series 2022-1	1.470%	12/15/26	3,854	3,753
4	CarMax Auto Owner Trust Series 2022-1	1.700%	8/16/27	2,625	2,475
4	CarMax Auto Owner Trust Series 2022-2	3.490%	2/16/27	4,138	4,079
4	CarMax Auto Owner Trust Series 2022-2	3.620%	9/15/27	1,425	1,384
4	CarMax Auto Owner Trust Series 2023-1	4.750%	10/15/27	6,200	6,150
4	CarMax Auto Owner Trust Series 2023-1	4.650%	1/16/29	2,050	2,024
4	CarMax Auto Owner Trust Series 2023-2	5.050%	1/18/28	5,225	5,200
4	CarMax Auto Owner Trust Series 2023-2	5.010%	11/15/28	1,550	1,541
4	CarMax Auto Owner Trust Series 2023-3	5.280%	5/15/28	3,250	3,248
4	CarMax Auto Owner Trust Series 2023-3	5.260%	2/15/29	2,080	2,086
4	CarMax Auto Owner Trust Series 2023-4	6.000%	7/17/28	1,700	1,720
4	CarMax Auto Owner Trust Series 2023-4	5.960%	5/15/29	2,050	2,098
4	CarMax Auto Owner Trust Series 2024-1	4.920%	10/16/28	2,600	2,586
4	CarMax Auto Owner Trust Series 2024-1	4.940%	8/15/29	900	896
4	CarMax Auto Owner Trust Series 2024-2	5.510%	11/15/29	4,250	4,300
4	CarMax Select Receivables Trust Series 2024-A	5.400%	11/15/28	1,400	1,400
4	CarMax Select Receivables Trust Series 2024-A	5.350%	1/15/30	1,250	1,248
4	Carvana Auto Receivables Trust Series 2021-P2	0.490%	3/10/26	54	54
4	Carvana Auto Receivables Trust Series 2021-P3	0.700%	11/10/26	1,910	1,870
4	Carvana Auto Receivables Trust Series 2021-P3	1.030%	6/10/27	850	796
4	CD Mortgage Trust Series 2016-CD1	2.724%	8/10/49	9,075	8,364
4	CD Mortgage Trust Series 2016-CD2	3.526%	11/10/49	7,300	6,808
4	CD Mortgage Trust Series 2017-CD3	3.453%	2/10/50	649	630
4	CD Mortgage Trust Series 2017-CD3	3.631%	2/10/50	9,773	9,065
4	CD Mortgage Trust Series 2017-CD3	3.833%	2/10/50	2,542	2,151
4	CD Mortgage Trust Series 2017-CD4	3.514%	5/10/50	5,133	4,787
4	CD Mortgage Trust Series 2017-CD4	3.746%	5/10/50	3,000	2,752
4	CD Mortgage Trust Series 2017-CD5	3.431%	8/15/50	3,500	3,274
4	CD Mortgage Trust Series 2017-CD6	3.332%	11/13/50	2,246	2,173
4	CD Mortgage Trust Series 2017-CD6	3.456%	11/13/50	6,575	6,161
4	CD Mortgage Trust Series 2017-CD6	3.709%	11/13/50	3,825	3,492
4	CD Mortgage Trust Series 2018-CD7	4.213%	8/15/51	701	685
4	CD Mortgage Trust Series 2018-CD7	4.279%	8/15/51	7,375	7,041
4	CD Mortgage Trust Series 2019-CD8	2.657%	8/15/57	6,810	6,034
4	CD Mortgage Trust Series 2019-CD8	2.912%	8/15/57	18,130	15,815
4	CenterPoint Energy Transition Bond Co. IV LLC Series 2012-1	3.028%	10/15/25	1,132	1,122
4	CFCRE Commercial Mortgage Trust Series 2016-C3	3.865%	1/10/48	5,800	5,636
4	CFCRE Commercial Mortgage Trust Series 2016-C4	3.283%	5/10/58	8,250	7,933
4	CFCRE Commercial Mortgage Trust Series 2016-C4	3.691%	5/10/58	5,900	5,623
4	CFCRE Commercial Mortgage Trust Series 2016-C6	3.217%	11/10/49	14,300	13,497
4	CFCRE Commercial Mortgage Trust Series 2017-C8	3.572%	6/15/50	3,650	3,437
4	CGMS Commercial Mortgage Trust Series 2017-B1	3.458%	8/15/50	13,430	12,534
4	CGMS Commercial Mortgage Trust Series 2017-B1	3.711%	8/15/50	2,675	2,500
4	Chase Issuance Trust Series 2022-A1	3.970%	9/15/27	4,200	4,131
4	Chase Issuance Trust Series 2023-A1	5.160%	9/15/28	8,740	8,762
4	Chase Issuance Trust Series 2023-A2	5.080%	9/15/30	7,720	7,781
4	Chase Issuance Trust Series 2024-A1	4.600%	1/16/29	13,300	13,178
4	Chase Issuance Trust Series 2024-A2	4.630%	1/15/31	7,200	7,148
4	Citibank Credit Card Issuance Trust Series 2007-A3	6.150%	6/15/39	5,880	6,280
4	Citibank Credit Card Issuance Trust Series 2018-A7	3.960%	10/13/30	12,840	12,376

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Citibank Credit Card Issuance Trust Series 2023-A1	5.230%	12/8/27	1,700	1,698
4	Citigroup Commercial Mortgage Trust Series 2014-GC21	4.328%	5/10/47	2,308	2,196
4	Citigroup Commercial Mortgage Trust Series 2014-GC23	3.622%	7/10/47	1,604	1,602
4	Citigroup Commercial Mortgage Trust Series 2015-GC27	3.137%	2/10/48	11,450	11,315
4	Citigroup Commercial Mortgage Trust Series 2015-GC27	3.571%	2/10/48	4,550	4,482
4	Citigroup Commercial Mortgage Trust Series 2015-GC29	3.758%	4/10/48	4,365	4,238
4	Citigroup Commercial Mortgage Trust Series 2015-GC31	3.762%	6/10/48	4,625	4,495
4	Citigroup Commercial Mortgage Trust Series 2015-GC33	3.515%	9/10/58	2,647	2,596
4	Citigroup Commercial Mortgage Trust Series 2015-GC33	3.778%	9/10/58	5,725	5,545
4	Citigroup Commercial Mortgage Trust Series 2015-GC35	3.549%	11/10/48	2,195	2,128
4	Citigroup Commercial Mortgage Trust Series 2016-C1	3.003%	5/10/49	1,091	1,069
4	Citigroup Commercial Mortgage Trust Series 2016-C1	3.209%	5/10/49	6,500	6,216
4	Citigroup Commercial Mortgage Trust Series 2016-C2	2.832%	8/10/49	3,500	3,308
4	Citigroup Commercial Mortgage Trust Series 2016-GC36	3.349%	2/10/49	2,900	2,784
4	Citigroup Commercial Mortgage Trust Series 2016-GC36	3.616%	2/10/49	14,925	14,303
4	Citigroup Commercial Mortgage Trust Series 2016-GC37	3.314%	4/10/49	11,645	11,183
4	Citigroup Commercial Mortgage Trust Series 2016-P4	2.646%	7/10/49	3,115	2,952
4	Citigroup Commercial Mortgage Trust Series 2016-P4	2.902%	7/10/49	3,825	3,616
4	Citigroup Commercial Mortgage Trust Series 2017-C4	3.209%	10/12/50	1,040	976
4	Citigroup Commercial Mortgage Trust Series 2017-C4	3.471%	10/12/50	10,700	10,080
4	Citigroup Commercial Mortgage Trust Series 2017-C4	3.764%	10/12/50	2,125	1,941
4	Citigroup Commercial Mortgage Trust Series 2018-B2	3.744%	3/10/51	2,500	2,364
4	Citigroup Commercial Mortgage Trust Series 2018-B2	3.788%	3/10/51	1,400	1,388
4	Citigroup Commercial Mortgage Trust Series 2018-B2	4.009%	3/10/51	17,325	16,434
4	Citigroup Commercial Mortgage Trust Series 2018-C5	3.963%	6/10/51	3,995	3,792
4	Citigroup Commercial Mortgage Trust Series 2018-C6	4.412%	11/10/51	2,300	2,169
4	Citigroup Commercial Mortgage Trust Series 2019-C7	3.102%	12/15/72	7,722	6,923
4	Citigroup Commercial Mortgage Trust Series 2019-GC41	2.869%	8/10/56	22,410	19,938
4	Citigroup Commercial Mortgage Trust Series 2019-GC43	3.038%	11/10/52	16,100	14,098
4	Citigroup Commercial Mortgage Trust Series 2020-GC46	2.717%	2/15/53	14,355	12,552
4	Citigroup Commercial Mortgage Trust Series 2020-GC46	2.918%	2/15/53	2,655	2,264
4	Citigroup Commercial Mortgage Trust Series 2022-GC48	4.742%	5/15/54	6,775	6,483
4	CNH Equipment Trust Series 2021-C	0.810%	12/15/26	2,169	2,112
4	CNH Equipment Trust Series 2021-C	1.160%	10/16/28	700	657
4	CNH Equipment Trust Series 2022-A	2.940%	7/15/27	2,152	2,106
4	CNH Equipment Trust Series 2022-A	3.030%	3/15/29	1,450	1,385
4	CNH Equipment Trust Series 2022-B	3.890%	8/16/27	1,022	1,005
4	CNH Equipment Trust Series 2022-B	3.910%	3/15/28	675	656
4	CNH Equipment Trust Series 2022-C	5.150%	4/17/28	2,000	1,996
4	CNH Equipment Trust Series 2023-A	4.810%	8/15/28	3,675	3,645
4	CNH Equipment Trust Series 2023-A	4.770%	10/15/30	775	765
4	CNH Equipment Trust Series 2023-B	5.600%	2/15/29	5,150	5,187
4	CNH Equipment Trust Series 2023-B	5.460%	3/17/31	1,050	1,061
4	CNH Equipment Trust Series 2024-A	4.770%	6/15/29	2,950	2,929
4	CNH Equipment Trust Series 2024-A	4.800%	7/15/31	1,200	1,187
4	CNH Equipment Trust Series 2024-B	5.190%	9/17/29	3,500	3,510
4	CNH Equipment Trust Series 2024-B	5.230%	11/17/31	2,500	2,514
4	COMM Mortgage Trust Series 2013-CR12	4.300%	10/10/46	757	695
4	COMM Mortgage Trust Series 2013-CR12	4.762%	10/10/46	575	288
4	COMM Mortgage Trust Series 2014-CR14	3.798%	2/10/47	663	629
4	COMM Mortgage Trust Series 2014-CR15	4.032%	2/10/47	704	680
4	COMM Mortgage Trust Series 2014-CR18	4.103%	7/15/47	1,261	1,257
4	COMM Mortgage Trust Series 2014-CR19	4.080%	8/10/47	447	446
4	COMM Mortgage Trust Series 2014-CR20	3.326%	11/10/47	2,751	2,740
4	COMM Mortgage Trust Series 2014-CR20	3.590%	11/10/47	2,375	2,359
4	COMM Mortgage Trust Series 2014-CR21	3.528%	12/10/47	5,358	5,251
4	COMM Mortgage Trust Series 2014-UBS2	4.701%	3/10/47	71	68
4	COMM Mortgage Trust Series 2014-UBS3	3.819%	6/10/47	2,349	2,343
4	COMM Mortgage Trust Series 2014-UBS4	3.420%	8/10/47	30	29
4	COMM Mortgage Trust Series 2014-UBS4	3.694%	8/10/47	5,575	5,562
4	COMM Mortgage Trust Series 2014-UBS5	3.838%	9/10/47	6,912	6,885
4	COMM Mortgage Trust Series 2014-UBS6	3.387%	12/10/47	234	233
4	COMM Mortgage Trust Series 2014-UBS6	3.644%	12/10/47	10,725	10,606
4	COMM Mortgage Trust Series 2015-CR22	3.309%	3/10/48	7,950	7,789
4	COMM Mortgage Trust Series 2015-CR22	3.603%	3/10/48	9,525	8,989
4	COMM Mortgage Trust Series 2015-CR23	3.257%	5/10/48	406	403
4	COMM Mortgage Trust Series 2015-CR23	3.801%	5/10/48	2,325	2,269
4	COMM Mortgage Trust Series 2015-CR24	3.432%	8/10/48	423	416
4	COMM Mortgage Trust Series 2015-CR25	3.759%	8/10/48	5,725	5,588
4	COMM Mortgage Trust Series 2015-CR26	3.630%	10/10/48	16,170	15,679

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4	COMM Mortgage Trust Series 2015-CR27	3.404%	10/10/48	1,508	1,485
4	COMM Mortgage Trust Series 2015-CR27	3.612%	10/10/48	5,900	5,736
4	COMM Mortgage Trust Series 2015-CR27	4.485%	10/10/48	1,200	1,129
4	COMM Mortgage Trust Series 2015-LC19	3.040%	2/10/48	64	64
4	COMM Mortgage Trust Series 2015-LC19	3.527%	2/10/48	2,687	2,638
4	COMM Mortgage Trust Series 2015-LC21	3.445%	7/10/48	383	377
4	COMM Mortgage Trust Series 2015-LC23	3.774%	10/10/48	11,545	11,248
4	COMM Mortgage Trust Series 2016-CR28	3.762%	2/10/49	15,475	15,009
4	COMM Mortgage Trust Series 2016-DC2	3.550%	2/10/49	1,937	1,910
4	COMM Mortgage Trust Series 2017-COR2	3.317%	9/10/50	481	465
4	COMM Mortgage Trust Series 2017-COR2	3.510%	9/10/50	2,060	1,928
4	COMM Mortgage Trust Series 2018-COR3	3.961%	5/10/51	3,500	3,305
4	COMM Mortgage Trust Series 2018-COR3	4.228%	5/10/51	6,437	6,027
4	COMM Mortgage Trust Series 2019-GC44	2.950%	8/15/57	19,400	17,277
4	COMM Mortgage Trust Series 2019-GC44	3.263%	8/15/57	3,000	2,629
4	CSAIL Commercial Mortgage Trust Series 2015-C1	3.791%	4/15/50	2,825	2,762
4	CSAIL Commercial Mortgage Trust Series 2015-C1	4.044%	4/15/50	2,250	2,155
4	CSAIL Commercial Mortgage Trust Series 2015-C2	3.849%	6/15/57	2,900	2,746
4	CSAIL Commercial Mortgage Trust Series 2015-C3	3.448%	8/15/48	519	515
4	CSAIL Commercial Mortgage Trust Series 2015-C3	3.718%	8/15/48	11,085	10,790
4	CSAIL Commercial Mortgage Trust Series 2015-C3	4.243%	8/15/48	2,625	2,436
4	CSAIL Commercial Mortgage Trust Series 2015-C4	3.617%	11/15/48	818	807
4	CSAIL Commercial Mortgage Trust Series 2015-C4	3.808%	11/15/48	6,605	6,426
4	CSAIL Commercial Mortgage Trust Series 2016-C7	3.502%	11/15/49	11,675	11,008
4	CSAIL Commercial Mortgage Trust Series 2017-C8	3.392%	6/15/50	10,250	9,524
4	CSAIL Commercial Mortgage Trust Series 2017-CX9	3.446%	9/15/50	3,275	3,026
4	CSAIL Commercial Mortgage Trust Series 2017-CX10	3.458%	11/15/50	8,000	7,357
4	CSAIL Commercial Mortgage Trust Series 2018-CX11	4.033%	4/15/51	15,825	15,126
4	CSAIL Commercial Mortgage Trust Series 2018-CX12	4.224%	8/15/51	16,475	15,590
4	CSAIL Commercial Mortgage Trust Series 2019-C15	4.053%	3/15/52	26,700	25,222
4	CSAIL Commercial Mortgage Trust Series 2019-C16	3.329%	6/15/52	15,960	14,447
4	CSAIL Commercial Mortgage Trust Series 2021-C20	2.805%	3/15/54	16,000	13,716
4	CSAIL Commercial Mortgage Trust Series 2021-C20	3.076%	3/15/54	2,675	2,221
4	Daimler Trucks Retail Trust Series 2022-1	5.230%	2/17/26	2,587	2,581
4	Daimler Trucks Retail Trust Series 2022-1	5.390%	1/15/30	1,145	1,140
4	Daimler Trucks Retail Trust Series 2024-1	5.490%	12/15/27	5,395	5,411
4	Daimler Trucks Retail Trust Series 2024-1	5.560%	7/15/31	6,625	6,676
4	DBGS Mortgage Trust Series 2018-C1	4.466%	10/15/51	7,275	6,805
4	DBJPM Mortgage Trust Series 2016-C1	3.276%	5/10/49	4,275	4,080
4	DBJPM Mortgage Trust Series 2016-C3	2.890%	8/10/49	5,000	4,729
4	DBJPM Mortgage Trust Series 2017-C6	3.328%	6/10/50	7,900	7,354
4	DBJPM Mortgage Trust Series 2017-C6	3.561%	6/10/50	2,174	1,953
4	DBJPM Mortgage Trust Series 2020-C9	1.926%	8/15/53	3,100	2,563
4	Discover Card Execution Note Trust Series 2021-A1	0.580%	9/15/26	12,175	12,046
4	Discover Card Execution Note Trust Series 2021-A2	1.030%	9/15/28	10,325	9,455
4	Discover Card Execution Note Trust Series 2022-A1	1.960%	2/15/27	14,100	13,781
4	Discover Card Execution Note Trust Series 2022-A2	3.320%	5/15/27	26,050	25,568
4	Discover Card Execution Note Trust Series 2022-A3	3.560%	7/15/27	28,425	27,894
4	Discover Card Execution Note Trust Series 2022-A4	5.030%	10/15/27	15,375	15,318
4	Discover Card Execution Note Trust Series 2023-A1	4.310%	3/15/28	20,675	20,363
4	Discover Card Execution Note Trust Series 2023-A2	4.930%	6/15/28	20,650	20,564
4	Drive Auto Receivables Trust Series 2021-2	0.870%	10/15/27	241	241
4	Drive Auto Receivables Trust Series 2021-2	1.390%	3/15/29	3,175	3,070
4	Drive Auto Receivables Trust Series 2021-3	1.470%	1/15/27	671	664
4	Exeter Automobile Receivables Trust Series 2021-3A	0.960%	10/15/26	892	883
4	Exeter Automobile Receivables Trust Series 2021-3A	1.550%	6/15/27	3,625	3,448
4	Exeter Automobile Receivables Trust Series 2022-1A	2.560%	6/15/28	1,089	1,077
4	Exeter Automobile Receivables Trust Series 2022-1A	3.020%	6/15/28	2,100	2,020
4	Exeter Automobile Receivables Trust Series 2022-2A	3.650%	10/15/26	214	213
4	Exeter Automobile Receivables Trust Series 2022-2A	3.850%	7/17/28	2,550	2,525
4	Exeter Automobile Receivables Trust Series 2022-2A	4.560%	7/17/28	1,300	1,272
4	Exeter Automobile Receivables Trust Series 2022-3A	4.860%	12/15/26	1,053	1,052
4	Exeter Automobile Receivables Trust Series 2022-3A	5.300%	9/15/27	2,125	2,116
4	Exeter Automobile Receivables Trust Series 2022-3A	6.760%	9/15/28	1,450	1,458
4	Exeter Automobile Receivables Trust Series 2022-4A	4.920%	12/15/28	1,675	1,663
4	Exeter Automobile Receivables Trust Series 2022-4A	5.980%	12/15/28	575	574
4	Exeter Automobile Receivables Trust Series 2022-5A	6.510%	12/15/27	1,050	1,053
4	Exeter Automobile Receivables Trust Series 2022-5A	7.400%	2/15/29	1,050	1,070
4	Exeter Automobile Receivables Trust Series 2023-1A	5.720%	4/15/27	989	989
4	Exeter Automobile Receivables Trust Series 2023-1A	5.820%	2/15/28	1,195	1,192

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Exeter Automobile Receivables Trust Series 2023-1A	6.690%	6/15/29	525	531
4	Exeter Automobile Receivables Trust Series 2023-4A	6.310%	10/15/27	890	893
4	Exeter Automobile Receivables Trust Series 2023-4A	6.510%	8/15/28	1,300	1,312
4	Exeter Automobile Receivables Trust Series 2024-3A	5.570%	9/15/28	3,250	3,253
4.5	Fannie Mae-Aces Series 2014-M9	3.103%	7/25/24	629	626
4.5	Fannie Mae-Aces Series 2014-M13	3.021%	8/25/24	3,512	3,496
4.5	Fannie Mae-Aces Series 2015-M1	2.532%	9/25/24	7,160	7,104
4.5	Fannie Mae-Aces Series 2015-M2	2.620%	12/25/24	6,121	6,030
4.5	Fannie Mae-Aces Series 2015-M3	2.723%	10/25/24	3,261	3,226
4.5	Fannie Mae-Aces Series 2015-M7	2.590%	12/25/24	5,823	5,740
4.5	Fannie Mae-Aces Series 2015-M8	2.900%	1/25/25	4,505	4,440
4.5	Fannie Mae-Aces Series 2015-M10	3.092%	4/25/27	3,346	3,202
4.5	Fannie Mae-Aces Series 2015-M11	2.944%	4/25/25	2,592	2,541
4.5	Fannie Mae-Aces Series 2015-M12	2.891%	5/25/25	6,910	6,725
4.5	Fannie Mae-Aces Series 2015-M15	2.923%	10/25/25	6,949	6,754
4.5	Fannie Mae-Aces Series 2016-M3	2.702%	2/25/26	3,052	2,935
4.5	Fannie Mae-Aces Series 2016-M4	2.576%	3/25/26	3,437	3,288
4.5	Fannie Mae-Aces Series 2016-M5	2.469%	4/25/26	13,422	12,816
4.5	Fannie Mae-Aces Series 2016-M6	2.488%	5/25/26	8,072	7,697
4.5	Fannie Mae-Aces Series 2016-M7	2.499%	9/25/26	2,995	2,849
4.5	Fannie Mae-Aces Series 2016-M9	2.292%	6/25/26	17,731	16,852
4.5	Fannie Mae-Aces Series 2016-M11	2.369%	7/25/26	15,689	14,876
4.5	Fannie Mae-Aces Series 2016-M12	2.525%	9/25/26	15,652	14,832
4.5	Fannie Mae-Aces Series 2016-M13	2.602%	9/25/26	4,919	4,670
4.5	Fannie Mae-Aces Series 2017-M1	2.496%	10/25/26	9,228	8,725
4.5	Fannie Mae-Aces Series 2017-M2	2.919%	2/25/27	4,761	4,531
4.5	Fannie Mae-Aces Series 2017-M3	2.547%	12/25/26	7,860	7,411
4.5	Fannie Mae-Aces Series 2017-M4	2.636%	12/25/26	10,725	10,135
4.5	Fannie Mae-Aces Series 2017-M5	3.093%	4/25/29	833	775
4.5	Fannie Mae-Aces Series 2017-M7	2.961%	2/25/27	9,929	9,444
4.5	Fannie Mae-Aces Series 2017-M8	3.061%	5/25/27	11,672	11,110
4.5	Fannie Mae-Aces Series 2017-M10	2.591%	7/25/24	1,748	1,741
4.5	Fannie Mae-Aces Series 2017-M11	2.980%	8/25/29	3,815	3,520
4.5	Fannie Mae-Aces Series 2017-M12	3.161%	6/25/27	12,744	12,129
4.5	Fannie Mae-Aces Series 2017-M13	3.027%	9/25/27	1,016	959
4.5	Fannie Mae-Aces Series 2017-M14	2.906%	11/25/27	3,879	3,637
4.5	Fannie Mae-Aces Series 2017-M15	3.205%	11/25/27	13,325	12,707
4.5	Fannie Mae-Aces Series 2018-M1	3.090%	12/25/27	6,612	6,239
4.5	Fannie Mae-Aces Series 2018-M2	3.002%	1/25/28	24,530	23,118
4.5	Fannie Mae-Aces Series 2018-M3	3.171%	2/25/30	2,863	2,636
4.5	Fannie Mae-Aces Series 2018-M4	3.166%	3/25/28	8,639	8,152
4.5	Fannie Mae-Aces Series 2018-M7	3.129%	3/25/28	6,569	6,205
4.5	Fannie Mae-Aces Series 2018-M8	3.412%	6/25/28	5,113	4,847
4.5	Fannie Mae-Aces Series 2018-M10	3.469%	7/25/28	3,585	3,411
4.5	Fannie Mae-Aces Series 2018-M12	3.756%	8/25/30	2,530	2,383
4.5	Fannie Mae-Aces Series 2018-M13	3.863%	9/25/30	8,833	8,378
4.5	Fannie Mae-Aces Series 2018-M14	3.701%	8/25/28	9,595	9,160
4.5	Fannie Mae-Aces Series 2019-M1	3.665%	9/25/28	17,372	16,581
4.5	Fannie Mae-Aces Series 2019-M2	3.745%	11/25/28	10,519	10,042
4.5	Fannie Mae-Aces Series 2019-M4	3.610%	2/25/31	16,135	15,050
4.5	Fannie Mae-Aces Series 2019-M5	3.273%	2/25/29	10,206	9,581
4.5	Fannie Mae-Aces Series 2019-M7	3.143%	4/25/29	10,977	10,211
4.5	Fannie Mae-Aces Series 2019-M9	2.937%	6/25/29	15,535	14,350
4.5	Fannie Mae-Aces Series 2019-M12	2.885%	6/25/29	40,502	37,237
4.5	Fannie Mae-Aces Series 2019-M18	2.469%	8/25/29	13,444	12,052
4.5	Fannie Mae-Aces Series 2019-M18	2.577%	9/25/31	8,700	7,563
4.5	Fannie Mae-Aces Series 2019-M21	2.350%	2/25/31	6,707	5,904
4.5	Fannie Mae-Aces Series 2019-M22	2.522%	8/25/29	23,183	20,902
4.5	Fannie Mae-Aces Series 2019-M25	2.330%	11/25/29	5,578	4,958
4.5	Fannie Mae-Aces Series 2020-M1	2.151%	10/25/29	5,128	4,835
4.5	Fannie Mae-Aces Series 2020-M1	2.444%	10/25/29	13,285	11,824
4.5	Fannie Mae-Aces Series 2020-M5	2.210%	1/25/30	6,283	5,510
4.5	Fannie Mae-Aces Series 2020-M14	1.784%	5/25/30	10,042	8,539
4.5	Fannie Mae-Aces Series 2020-M29	1.492%	5/25/30	9,575	7,936
4.5	Fannie Mae-Aces Series 2020-M42	1.270%	7/25/30	18,015	14,783
4.5	Fannie Mae-Aces Series 2020-M46	1.323%	5/25/30	14,000	11,698
4.5	Fannie Mae-Aces Series 2020-M52	1.359%	10/25/30	15,325	12,671
4.5	Fannie Mae-Aces Series 2021-M1	1.436%	11/25/30	8,700	7,063
4.5	Fannie Mae-Aces Series 2021-M1G	1.518%	11/25/30	3,175	2,602
4.5	Fannie Mae-Aces Series 2021-M3G	1.287%	1/25/31	15,100	12,190

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4.5 Fannie Mae-Aces Series 2021-M4	1.512%	2/25/31	14,675	11,886
4.5 Fannie Mae-Aces Series 2021-M11	1.506%	3/25/31	20,925	16,881
4.5 Fannie Mae-Aces Series 2021-M13	1.652%	4/25/31	3,120	2,537
4.5 Fannie Mae-Aces Series 2021-M13	1.680%	3/25/33	9,000	6,957
4.5 Fannie Mae-Aces Series 2021-M19	1.797%	10/25/31	18,150	14,699
4.5 Fannie Mae-Aces Series 2022-M1	1.724%	10/25/31	20,350	16,370
4.5 Fannie Mae-Aces Series 2022-M1G	1.583%	9/25/31	4,575	3,713
4.5 Fannie Mae-Aces Series 2022-M3	1.764%	11/25/31	6,150	4,996
4.5 Fannie Mae-Aces Series 2022-M4	2.290%	5/25/30	10,250	8,949
4.5 Fannie Mae-Aces Series 2022-M8	2.001%	12/25/31	10,050	8,225
4.5 Fannie Mae-Aces Series 2022-M10	2.002%	1/25/32	15,175	12,417
4.5 Fannie Mae-Aces Series 2023-M1S	4.651%	4/25/33	10,090	9,861
4.5 Fannie Mae-Aces Series 2023-M6	4.190%	7/25/28	10,020	9,759
4.5 Fannie Mae-Aces Series 2023-M8	4.620%	3/25/33	3,800	3,700
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K039	3.303%	7/25/24	2,646	2,636
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K040	3.241%	9/25/24	11,344	11,281
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K041	3.171%	10/25/24	13,277	13,171
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K042	2.670%	12/25/24	32,639	32,239
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K043	3.062%	12/25/24	10,633	10,500
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K044	2.811%	1/25/25	2,404	2,368
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K045	3.023%	1/25/25	7,851	7,731
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K046	3.205%	3/25/25	9,128	8,978
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K047	3.329%	5/25/25	6,818	6,695
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K048	3.284%	6/25/25	11,600	11,379
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K049	3.010%	7/25/25	9,310	9,090
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K050	3.334%	8/25/25	10,325	10,101
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K052	3.151%	11/25/25	7,025	6,837
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K053	2.995%	12/25/25	4,050	3,927
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K054	2.745%	1/25/26	15,825	15,265
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K055	2.263%	4/25/25	19	19
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K055	2.673%	3/25/26	14,200	13,641
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K056	2.525%	5/25/26	11,625	11,109
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K057	2.570%	7/25/26	18,025	17,212
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K058	2.653%	8/25/26	11,575	11,024
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K059	3.120%	9/25/26	6,500	6,247
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K060	3.300%	10/25/26	4,321	4,158
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K061	3.347%	11/25/26	12,631	12,143
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K062	3.413%	12/25/26	12,850	12,380
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K063	3.430%	1/25/27	29,250	28,185
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K064	3.224%	3/25/27	14,200	13,593
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K065	3.243%	4/25/27	3,000	2,868
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K066	3.117%	6/25/27	10,060	9,571
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K067	3.194%	7/25/27	18,126	17,247
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K068	3.244%	8/25/27	7,675	7,312
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K069	3.187%	9/25/27	14,000	13,302
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K070	3.303%	11/25/27	4,875	4,641
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K071	3.286%	11/25/27	10,048	9,549
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K072	3.444%	12/25/27	7,300	6,967
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K073	3.350%	1/25/28	9,650	9,177
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K074	3.600%	1/25/28	16,150	15,480
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K075	3.650%	2/25/28	10,950	10,503
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K076	3.900%	4/25/28	35,850	34,650
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K077	3.850%	5/25/28	17,950	17,311
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K078	3.854%	6/25/28	6,500	6,268
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K079	3.926%	6/25/28	10,157	9,815
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K080	3.736%	4/25/28	692	673
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K080	3.926%	7/25/28	11,250	10,868
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K081	3.900%	8/25/28	31,075	29,982
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K082	3.920%	9/25/28	11,640	11,237
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K083	4.050%	9/25/28	9,580	9,293
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K084	3.780%	10/25/28	36,100	34,687
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K085	4.060%	10/25/28	37,950	36,794
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K087	3.591%	10/25/27	1,208	1,176
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K087	3.771%	12/25/28	15,101	14,478
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K088	3.690%	1/25/29	16,080	15,358
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K089	3.563%	1/25/29	10,500	9,973
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K090	3.422%	2/25/29	12,175	11,509
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K091	3.505%	3/25/29	20,400	19,317
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K092	3.298%	4/25/29	13,215	12,410
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K093	2.982%	5/25/29	23,400	21,634

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K094	2.903%	6/25/29	15,725	14,455
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K095	2.785%	6/25/29	15,850	14,495
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K096	2.519%	7/25/29	13,750	12,393
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K098	2.425%	8/25/29	26,450	23,718
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K099	2.595%	9/25/29	12,180	10,993
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K101	2.524%	10/25/29	21,365	19,171
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K102	2.537%	10/25/29	19,195	17,246
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K103	2.651%	11/25/29	16,700	15,064
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K104	2.253%	1/25/30	25,885	22,811
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K105	1.872%	1/25/30	5,665	4,880
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K106	2.069%	1/25/30	25,000	21,756
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K107	1.639%	1/25/30	6,450	5,494
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K108	1.517%	3/25/30	9,825	8,282
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K109	1.558%	4/25/30	6,150	5,175
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K110	1.477%	4/25/30	5,375	4,508
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K111	1.350%	5/25/30	11,555	9,580
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K114	1.366%	6/25/30	15,520	12,815
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K116	1.378%	7/25/30	19,720	16,266
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K117	1.406%	8/25/30	19,215	15,836
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K118	1.493%	9/25/30	25,215	20,838
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K119	1.566%	9/25/30	3,500	2,905
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K120	1.500%	10/25/30	17,380	14,324
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K121	0.995%	8/25/30	1,713	1,490
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K121	1.547%	10/25/30	10,880	8,991
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K122	0.863%	5/25/30	717	632
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K122	1.521%	11/25/30	10,900	8,974
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K123	1.621%	12/25/30	22,275	18,454
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K124	1.658%	12/25/30	18,650	15,461
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K125	1.846%	1/25/31	43,265	36,237
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K126	2.074%	1/25/31	22,825	19,408
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K127	2.108%	1/25/31	27,475	23,397
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K128	2.020%	3/25/31	15,240	12,898
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K129	1.342%	9/25/30	3,157	2,745
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K129	1.914%	5/25/31	26,225	21,969
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K130	1.723%	6/25/31	10,025	8,251
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K131	1.853%	7/25/31	26,325	21,841
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K132	2.023%	8/25/31	7,750	6,465
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K133	2.096%	9/25/31	12,800	10,719
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K134	1.714%	7/25/31	1,016	894
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K134	2.243%	10/25/31	11,675	9,868
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K135	2.154%	10/25/31	7,675	6,449
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K138	2.476%	1/25/32	10,200	8,725
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K140	2.250%	1/25/32	7,650	6,433
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K143	2.350%	3/25/32	7,800	6,586
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K143	2.711%	4/25/55	2,212	1,986
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K148	3.500%	7/25/32	47,125	43,021
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K152	3.080%	1/25/31	5,800	5,260
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K152	3.780%	11/25/32	15,000	13,946
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K153	3.294%	3/25/29	10,000	9,371
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K153	3.117%	10/25/31	8,700	7,815
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K154	3.424%	4/25/32	4,100	3,844
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K154	3.459%	11/25/32	5,468	4,931
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K155	3.750%	11/25/32	5,202	4,923
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K155	3.750%	4/25/33	11,212	10,329
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K156	4.430%	2/25/33	6,150	5,986
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K157	3.990%	5/25/33	3,600	3,443
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K157	4.200%	5/25/33	13,450	12,862
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K157	3.990%	8/25/33	4,625	4,303
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K158	3.900%	12/25/30	5,000	4,752
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K158	4.050%	7/25/33	13,350	12,605
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K159	3.950%	11/25/30	3,075	2,938
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K159	4.500%	7/25/33	9,580	9,354
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K160	4.500%	8/25/33	15,150	14,789
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K161	4.900%	10/25/33	7,800	7,841
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K163	5.000%	3/25/34	10,000	10,121
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K505	4.819%	6/25/28	10,040	10,024
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K506	4.650%	8/25/28	7,500	7,430
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K507	4.800%	9/25/28	7,000	6,972
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K508	4.740%	8/25/28	12,500	12,421
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K509	4.850%	9/25/28	9,050	9,028

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K510	5.069%	10/25/28	5,950	5,988
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K511	4.860%	10/25/28	3,750	3,745
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K512	5.000%	11/25/28	5,050	5,072
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K513	4.724%	12/25/28	7,750	7,697
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K515	5.400%	1/25/29	11,500	11,740
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K516	5.477%	1/25/29	9,950	10,184
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K517	5.355%	1/25/29	9,675	9,853
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K518	5.400%	1/25/29	29,200	29,811
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K520	5.180%	3/25/29	8,200	8,304
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K727	2.946%	7/25/24	2,920	2,908
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K728	3.064%	8/25/24	16,530	16,439
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K729	3.136%	10/25/24	34,900	34,588
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K730	3.590%	1/25/25	15,081	14,919
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K731	3.600%	2/25/25	10,024	9,900
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K732	3.700%	5/25/25	12,634	12,447
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K734	3.208%	2/25/26	20,400	19,820
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K735	2.862%	5/25/26	19,439	18,688
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K737	2.525%	10/25/26	23,725	22,508
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K738	1.545%	1/25/27	8,325	7,680
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K739	1.336%	9/25/27	23,650	21,365
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K741	1.603%	12/25/27	2,325	2,087
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K742	1.760%	3/25/28	12,400	11,132
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K743	1.770%	5/25/28	8,250	7,361
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K744	1.712%	7/25/28	5,692	5,067
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K745	1.657%	8/25/28	15,675	13,818
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K746	2.031%	9/25/28	10,275	9,181
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K747	2.050%	11/25/28	9,175	8,177
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K749	2.120%	4/25/29	2,125	1,878
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K751	4.412%	3/25/30	10,225	10,028
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K752	4.284%	7/25/30	10,100	9,827
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K753	4.400%	10/25/30	12,100	11,833
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K754	4.940%	11/25/30	5,500	5,537
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K755	5.203%	2/25/31	8,500	8,683
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1510	3.718%	1/25/31	4,175	3,921
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1510	3.794%	1/25/34	23,775	21,851
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1511	3.470%	3/25/31	5,225	4,823
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1511	3.542%	3/25/34	13,170	11,789
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1513	2.797%	8/25/34	22,265	18,701
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1514	2.859%	10/25/34	13,375	11,186
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1515	1.940%	2/25/35	14,450	10,998
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1516	1.721%	5/25/35	14,075	10,337
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1517	1.716%	7/25/35	19,930	14,722
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1518	1.860%	10/25/35	6,005	4,451
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1519	2.013%	12/25/35	11,525	8,626
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1520	2.007%	7/25/35	3,589	2,931
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1520	2.438%	2/25/36	13,075	10,224
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1521	2.184%	8/25/36	10,075	7,582
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1522	2.361%	10/25/36	9,220	7,062
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series KC02	3.370%	7/25/25	8,535	8,361
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series KS03	3.161%	5/25/25	7,100	6,986
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series KS06	2.720%	7/25/26	10,806	10,362
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series KW01	2.853%	1/25/26	11,600	11,246
4 Fifth Third Auto Trust Series 2023-1	5.530%	8/15/28	7,220	7,238
4 Fifth Third Auto Trust Series 2023-1	5.520%	2/17/31	1,605	1,619
4 First National Master Note Trust Series 2023-2	5.770%	9/15/29	3,750	3,798
4 Ford Credit Auto Lease Trust Series 2022-A	3.370%	7/15/25	68	68
4 Ford Credit Auto Lease Trust Series 2022-A	3.810%	8/15/25	1,300	1,298
4 Ford Credit Auto Lease Trust Series 2023-A	4.940%	3/15/26	3,792	3,783
4 Ford Credit Auto Lease Trust Series 2023-A	4.830%	5/15/26	1,175	1,168
4 Ford Credit Auto Lease Trust Series 2023-B	5.910%	10/15/26	5,650	5,673
4 Ford Credit Auto Lease Trust Series 2023-B	5.870%	1/15/27	1,800	1,812
4 Ford Credit Auto Lease Trust Series 2023-B	6.200%	2/15/27	1,300	1,314
4 Ford Credit Auto Owner Trust Series 2020-C	0.510%	8/15/26	1,655	1,624
4 Ford Credit Auto Owner Trust Series 2021-A	0.300%	8/15/25	268	268
4 Ford Credit Auto Owner Trust Series 2021-A	0.490%	9/15/26	3,535	3,447
4 Ford Credit Auto Owner Trust Series 2022-A	1.290%	6/15/26	1,388	1,362
4 Ford Credit Auto Owner Trust Series 2022-A	1.560%	5/15/27	800	762
4 Ford Credit Auto Owner Trust Series 2022-B	3.740%	9/15/26	2,926	2,898
4 Ford Credit Auto Owner Trust Series 2022-B	3.930%	8/15/27	1,175	1,151
4 Ford Credit Auto Owner Trust Series 2022-C	4.480%	12/15/26	5,762	5,725

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Ford Credit Auto Owner Trust Series 2022-C	4.590%	12/15/27	4,725	4,671
4	Ford Credit Auto Owner Trust Series 2023-A	4.650%	2/15/28	2,725	2,700
4	Ford Credit Auto Owner Trust Series 2023-A	4.560%	12/15/28	1,300	1,282
4	Ford Credit Auto Owner Trust Series 2023-B	5.230%	5/15/28	3,875	3,872
4	Ford Credit Auto Owner Trust Series 2023-B	5.060%	2/15/29	800	799
4	Ford Credit Auto Owner Trust Series 2023-C	5.530%	9/15/28	5,800	5,831
4	Ford Credit Auto Owner Trust Series 2023-C	5.490%	5/15/29	2,150	2,175
4	Ford Credit Auto Owner Trust Series 2024-A	5.090%	12/15/28	7,500	7,487
4	Ford Credit Auto Owner Trust Series 2024-A	5.010%	9/15/29	6,430	6,421
4	Ford Credit Auto Owner Trust Series 2024-B	5.100%	4/15/29	8,000	7,994
4	Ford Credit Auto Owner Trust Series 2024-B	4.960%	5/15/30	1,250	1,247
4	Ford Credit Floorplan Master Owner Trust A Series 2018-4	4.060%	11/15/30	9,200	8,827
4	Ford Credit Floorplan Master Owner Trust A Series 2019-4	2.440%	9/15/26	11,408	11,331
4	Ford Credit Floorplan Master Owner Trust A Series 2020-2	1.060%	9/15/27	9,865	9,354
4	GM Financial Automobile Leasing Trust Series 2022-2	3.540%	5/20/26	1,504	1,500
4	GM Financial Automobile Leasing Trust Series 2022-2	4.020%	5/20/26	525	523
4	GM Financial Automobile Leasing Trust Series 2022-3	4.010%	9/22/25	1,606	1,603
4	GM Financial Automobile Leasing Trust Series 2022-3	4.110%	8/20/26	2,150	2,137
4	GM Financial Automobile Leasing Trust Series 2023-1	5.160%	4/20/26	2,350	2,345
4	GM Financial Automobile Leasing Trust Series 2023-1	5.160%	1/20/27	2,600	2,592
4	GM Financial Automobile Leasing Trust Series 2023-1	5.510%	1/20/27	1,025	1,024
4	GM Financial Automobile Leasing Trust Series 2023-2	5.050%	7/20/26	3,125	3,113
4	GM Financial Automobile Leasing Trust Series 2023-2	5.090%	5/20/27	550	548
4	GM Financial Automobile Leasing Trust Series 2023-2	5.540%	5/20/27	1,025	1,025
4	GM Financial Automobile Leasing Trust Series 2023-3	5.380%	11/20/26	1,800	1,799
4	GM Financial Automobile Leasing Trust Series 2023-3	5.440%	8/20/27	525	526
4	GM Financial Automobile Leasing Trust Series 2023-3	5.880%	8/20/27	1,025	1,032
4	GM Financial Automobile Leasing Trust Series 2024-1	5.090%	3/22/27	5,625	5,598
4	GM Financial Automobile Leasing Trust Series 2024-1	5.090%	2/22/28	1,300	1,296
4	GM Financial Automobile Leasing Trust Series 2024-1	5.330%	3/20/28	1,300	1,299
4	GM Financial Automobile Leasing Trust Series 2024-2	5.390%	7/20/27	5,000	5,014
4	GM Financial Automobile Leasing Trust Series 2024-2	5.360%	5/22/28	5,000	5,015
4	GM Financial Automobile Leasing Trust Series 2024-2	5.560%	5/22/28	5,000	5,027
4	GM Financial Consumer Automobile Receivables Trust Series 2020-3	0.580%	1/16/26	821	819
4	GM Financial Consumer Automobile Receivables Trust Series 2020-4	0.500%	2/17/26	734	727
4	GM Financial Consumer Automobile Receivables Trust Series 2021-1	0.350%	10/16/25	56	56
4	GM Financial Consumer Automobile Receivables Trust Series 2021-1	0.540%	5/17/27	4,945	4,862
4	GM Financial Consumer Automobile Receivables Trust Series 2021-2	0.510%	4/16/26	635	628
4	GM Financial Consumer Automobile Receivables Trust Series 2021-2	0.820%	10/16/26	1,050	1,014
4	GM Financial Consumer Automobile Receivables Trust Series 2021-3	0.480%	6/16/26	1,915	1,883
4	GM Financial Consumer Automobile Receivables Trust Series 2021-3	0.730%	8/16/27	3,150	3,002
4	GM Financial Consumer Automobile Receivables Trust Series 2021-4	0.680%	9/16/26	1,722	1,682
4	GM Financial Consumer Automobile Receivables Trust Series 2021-4	0.990%	10/18/27	1,450	1,371
4	GM Financial Consumer Automobile Receivables Trust Series 2022-1	1.260%	11/16/26	1,474	1,441
4	GM Financial Consumer Automobile Receivables Trust Series 2022-1	1.510%	4/17/28	925	874
4	GM Financial Consumer Automobile Receivables Trust Series 2022-2	3.100%	2/16/27	2,906	2,860
4	GM Financial Consumer Automobile Receivables Trust Series 2022-2	3.250%	4/17/28	650	627
4	GM Financial Consumer Automobile Receivables Trust Series 2022-3	3.640%	4/16/27	3,858	3,806
4	GM Financial Consumer Automobile Receivables Trust Series 2022-3	3.710%	12/16/27	1,739	1,694
4	GM Financial Consumer Automobile Receivables Trust Series 2022-4	4.820%	8/16/27	8,150	8,102
4	GM Financial Consumer Automobile Receivables Trust Series 2022-4	4.880%	8/16/28	1,600	1,588
4	GM Financial Consumer Automobile Receivables Trust Series 2023-1	4.660%	2/16/28	3,000	2,974
4	GM Financial Consumer Automobile Receivables Trust Series 2023-1	4.590%	7/17/28	800	791
4	GM Financial Consumer Automobile Receivables Trust Series 2023-2	4.470%	2/16/28	4,400	4,351
4	GM Financial Consumer Automobile Receivables Trust Series 2023-2	4.430%	10/16/28	4,125	4,052
4	GM Financial Consumer Automobile Receivables Trust Series 2023-3	5.450%	6/16/28	2,200	2,207
4	GM Financial Consumer Automobile Receivables Trust Series 2023-3	5.340%	12/18/28	1,294	1,300
4	GM Financial Consumer Automobile Receivables Trust Series 2023-4	5.780%	8/16/28	3,225	3,255
4	GM Financial Consumer Automobile Receivables Trust Series 2023-4	5.710%	2/16/29	3,075	3,127
4	GM Financial Consumer Automobile Receivables Trust Series 2024-1	4.850%	12/18/28	1,300	1,292
4	GM Financial Consumer Automobile Receivables Trust Series 2024-1	4.860%	6/18/29	800	795
4	GM Financial Consumer Automobile Receivables Trust Series 2024-2	5.100%	3/16/29	6,250	6,249
4	GM Financial Consumer Automobile Receivables Trust Series 2024-2	5.040%	9/17/29	3,125	3,124
4	GS Mortgage Securities Trust Series 2014-GC22	3.862%	6/10/47	606	605
4	GS Mortgage Securities Trust Series 2014-GC24	3.931%	9/10/47	6,470	6,444
4	GS Mortgage Securities Trust Series 2014-GC24	4.579%	9/10/47	1,675	1,563
4	GS Mortgage Securities Trust Series 2014-GC26	3.365%	11/10/47	82	82
4	GS Mortgage Securities Trust Series 2014-GC26	3.629%	11/10/47	11,450	11,347
4	GS Mortgage Securities Trust Series 2014-GC26	3.964%	11/10/47	2,000	1,921
4	GS Mortgage Securities Trust Series 2014-GC26	4.215%	11/10/47	1,700	1,582

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	GS Mortgage Securities Trust Series 2015-GC28	3.396%	2/10/48	6,200	6,140
4	GS Mortgage Securities Trust Series 2015-GC30	3.382%	5/10/50	5,700	5,562
4	GS Mortgage Securities Trust Series 2015-GC32	3.513%	7/10/48	1,061	1,050
4	GS Mortgage Securities Trust Series 2015-GC32	3.764%	7/10/48	2,275	2,224
4	GS Mortgage Securities Trust Series 2015-GC34	3.244%	10/10/48	2,137	2,078
4	GS Mortgage Securities Trust Series 2015-GC34	3.278%	10/10/48	1,590	1,560
4	GS Mortgage Securities Trust Series 2015-GC34	3.506%	10/10/48	5,600	5,360
4	GS Mortgage Securities Trust Series 2016-GS2	3.050%	5/10/49	4,425	4,221
4	GS Mortgage Securities Trust Series 2016-GS3	2.850%	10/10/49	11,450	10,761
4	GS Mortgage Securities Trust Series 2016-GS4	3.442%	11/10/49	3,950	3,751
4	GS Mortgage Securities Trust Series 2016-GS4	3.645%	11/10/49	2,925	2,714
4	GS Mortgage Securities Trust Series 2017-GS5	3.674%	3/10/50	8,350	7,853
4	GS Mortgage Securities Trust Series 2017-GS5	3.826%	3/10/50	3,350	3,077
4	GS Mortgage Securities Trust Series 2017-GS6	3.433%	5/10/50	12,250	11,449
4	GS Mortgage Securities Trust Series 2017-GS6	3.638%	5/10/50	600	544
4	GS Mortgage Securities Trust Series 2017-GS6	4.322%	5/10/50	1,000	780
4	GS Mortgage Securities Trust Series 2017-GS7	3.430%	8/10/50	13,194	12,303
4	GS Mortgage Securities Trust Series 2017-GS7	3.663%	8/10/50	3,519	3,197
4	GS Mortgage Securities Trust Series 2017-GS8	3.205%	11/10/50	10,000	9,281
4	GS Mortgage Securities Trust Series 2019-GC38	3.968%	2/10/52	3,150	2,943
4	GS Mortgage Securities Trust Series 2019-GC39	3.567%	5/10/52	7,675	6,966
4	GS Mortgage Securities Trust Series 2019-GC40	2.904%	7/10/52	2,525	2,233
4	GS Mortgage Securities Trust Series 2019-GC40	3.160%	7/10/52	7,970	7,090
4	GS Mortgage Securities Trust Series 2019-GC42	3.001%	9/10/52	16,200	14,476
4	GS Mortgage Securities Trust Series 2019-GC42	3.212%	9/10/52	3,775	3,280
4	GS Mortgage Securities Trust Series 2019-GSA1	3.048%	11/10/52	7,164	6,445
4	GS Mortgage Securities Trust Series 2020-GC45	2.911%	2/13/53	7,370	6,495
4	GS Mortgage Securities Trust Series 2020-GC45	3.173%	2/13/53	2,110	1,833
4	GS Mortgage Securities Trust Series 2020-GC47	2.377%	5/12/53	4,270	3,629
4	GS Mortgage Securities Trust Series 2020-GSA2	2.012%	12/12/53	7,200	5,785
4	GS Mortgage Securities Trust Series 2020-GSA2	2.224%	12/12/53	1,100	857
4	Harley-Davidson Motorcycle Trust Series 2021-B	0.560%	11/16/26	1,824	1,802
4	Harley-Davidson Motorcycle Trust Series 2021-B	0.820%	5/15/29	1,875	1,792
4	Harley-Davidson Motorcycle Trust Series 2022-A	3.060%	2/15/27	833	822
4	Harley-Davidson Motorcycle Trust Series 2022-A	3.260%	1/15/30	1,050	1,018
4	Harley-Davidson Motorcycle Trust Series 2023-A	5.050%	12/15/27	4,125	4,106
4	Harley-Davidson Motorcycle Trust Series 2023-A	4.970%	6/17/30	4,125	4,098
4	Harley-Davidson Motorcycle Trust Series 2023-B	5.690%	8/15/28	6,252	6,292
4	Harley-Davidson Motorcycle Trust Series 2023-B	5.780%	4/15/31	2,050	2,072
4	Harley-Davidson Motorcycle Trust Series 2024-A	5.370%	3/15/29	2,500	2,511
4	Honda Auto Receivables Owner Trust Series 2021-1	0.420%	1/21/28	2,456	2,446
4	Honda Auto Receivables Owner Trust Series 2021-2	0.330%	8/15/25	796	790
4	Honda Auto Receivables Owner Trust Series 2021-3	0.410%	11/18/25	1,046	1,031
4	Honda Auto Receivables Owner Trust Series 2021-3	0.600%	12/20/27	925	895
4	Honda Auto Receivables Owner Trust Series 2021-4	0.880%	1/21/26	2,278	2,231
4	Honda Auto Receivables Owner Trust Series 2021-4	1.140%	6/21/28	1,050	1,010
4	Honda Auto Receivables Owner Trust Series 2022-1	1.880%	5/15/26	1,703	1,671
4	Honda Auto Receivables Owner Trust Series 2022-1	2.040%	12/15/28	1,050	1,011
4	Honda Auto Receivables Owner Trust Series 2022-2	3.730%	7/20/26	2,631	2,599
4	Honda Auto Receivables Owner Trust Series 2022-2	3.760%	12/18/28	775	757
4	Honda Auto Receivables Owner Trust Series 2023-1	5.040%	4/21/27	2,725	2,714
4	Honda Auto Receivables Owner Trust Series 2023-1	4.970%	6/21/29	1,300	1,294
4	Honda Auto Receivables Owner Trust Series 2023-2	4.930%	11/15/27	2,600	2,585
4	Honda Auto Receivables Owner Trust Series 2023-2	4.910%	9/17/29	775	771
4	Honda Auto Receivables Owner Trust Series 2023-3	5.410%	2/18/28	7,850	7,870
4	Honda Auto Receivables Owner Trust Series 2023-3	5.300%	12/18/29	1,060	1,063
4	Honda Auto Receivables Owner Trust Series 2023-4	5.670%	6/21/28	2,000	2,018
4	Honda Auto Receivables Owner Trust Series 2023-4	5.660%	2/21/30	900	912
4	Honda Auto Receivables Owner Trust Series 2024-1	5.210%	8/15/28	7,400	7,404
4	Honda Auto Receivables Owner Trust Series 2024-1	5.170%	5/15/30	1,000	1,003
4	Honda Auto Receivables Owner Trust Series 2024-2	5.270%	11/20/28	9,900	9,927
4	Hyundai Auto Receivables Trust Series 2020-C	0.490%	11/16/26	482	477
4	Hyundai Auto Receivables Trust Series 2021-A	0.380%	9/15/25	76	76
4	Hyundai Auto Receivables Trust Series 2021-A	0.620%	5/17/27	1,050	1,027
4	Hyundai Auto Receivables Trust Series 2021-C	0.740%	5/15/26	1,191	1,171
4	Hyundai Auto Receivables Trust Series 2021-C	1.030%	12/15/27	1,325	1,265
4	Hyundai Auto Receivables Trust Series 2022-B	3.720%	11/16/26	3,820	3,775
4	Hyundai Auto Receivables Trust Series 2023-A	4.580%	4/15/27	5,150	5,105
4	Hyundai Auto Receivables Trust Series 2023-A	4.480%	7/17/28	1,675	1,649
4	Hyundai Auto Receivables Trust Series 2023-B	5.480%	4/17/28	3,105	3,114

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 Hyundai Auto Receivables Trust Series 2023-B	5.310%	8/15/29	906	911
4 Hyundai Auto Receivables Trust Series 2023-C	5.540%	10/16/28	2,600	2,616
4 Hyundai Auto Receivables Trust Series 2023-C	5.550%	12/17/29	1,300	1,317
4 Hyundai Auto Receivables Trust Series 2024-A	4.990%	2/15/29	6,500	6,476
4 Hyundai Auto Receivables Trust Series 2024-A	4.920%	1/15/31	1,750	1,743
4 John Deere Owner Trust Series 2021-B	0.520%	3/16/26	1,698	1,665
4 John Deere Owner Trust Series 2022-C	5.090%	6/15/27	11,025	10,986
4 John Deere Owner Trust Series 2022-C	5.200%	9/17/29	2,650	2,647
4 John Deere Owner Trust Series 2023-A	5.010%	11/15/27	3,225	3,210
4 John Deere Owner Trust Series 2023-A	5.010%	12/17/29	1,025	1,019
4 John Deere Owner Trust Series 2023-B	5.180%	3/15/28	4,000	3,991
4 John Deere Owner Trust Series 2023-B	5.110%	5/15/30	1,025	1,022
4 John Deere Owner Trust Series 2023-C	5.480%	5/15/28	8,890	8,919
4 John Deere Owner Trust Series 2023-C	5.390%	8/15/30	1,430	1,438
4 John Deere Owner Trust Series 2024-B	5.200%	3/15/29	3,900	3,912
4 John Deere Owner Trust Series 2024-B	5.190%	5/15/31	3,000	3,019
4 JP Morgan Chase Commercial Mortgage Securities Trust Series 2015-JP1	3.914%	1/15/49	4,600	4,461
4 JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP3	2.870%	8/15/49	14,325	13,418
4 JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP3	3.397%	8/15/49	725	623
4 JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP4	3.648%	12/15/49	5,800	5,479
4 JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP4	3.870%	12/15/49	4,650	4,341
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C18	4.439%	2/15/47	92	92
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C18	4.782%	2/15/47	1,422	1,313
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C21	3.997%	8/15/47	1,326	1,298
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C22	3.801%	9/15/47	6,073	6,055
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C22	4.110%	9/15/47	2,225	2,116
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C23	3.934%	9/15/47	2,815	2,802
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C23	4.202%	9/15/47	2,462	2,445
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C24	3.639%	11/15/47	2,275	2,256
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C24	3.914%	11/15/47	4,125	3,883
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C25	3.672%	11/15/47	9,975	9,852
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C26	3.800%	1/15/48	2,875	2,805
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C26	3.951%	1/15/48	2,875	2,718
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C27	3.017%	2/15/48	787	778
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C27	3.179%	2/15/48	3,048	2,973
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C28	3.532%	10/15/48	1,725	1,677
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C29	3.304%	5/15/48	399	395
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C29	3.611%	5/15/48	4,650	4,556
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C30	3.559%	7/15/48	596	592
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C30	3.822%	7/15/48	5,675	5,494
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C30	4.226%	7/15/48	2,900	2,784
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C31	3.540%	8/15/48	623	614
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C31	3.801%	8/15/48	8,311	8,113
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C32	3.358%	11/15/48	1,268	1,250
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C32	3.598%	11/15/48	5,875	5,655
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C33	3.770%	12/15/48	4,230	4,116
4 JPMBB Commercial Mortgage Securities Trust Series 2016-C1	3.316%	3/17/49	1,313	1,287
4 JPMBB Commercial Mortgage Securities Trust Series 2016-C1	4.858%	3/17/49	330	314
4 JPMCC Commercial Mortgage Securities Trust Series 2017-JP5	3.723%	3/15/50	17,175	16,322
4 JPMCC Commercial Mortgage Securities Trust Series 2017-JP5	3.876%	3/15/50	3,200	2,963
4 JPMCC Commercial Mortgage Securities Trust Series 2017-JP6	3.490%	7/15/50	10,755	10,008
4 JPMCC Commercial Mortgage Securities Trust Series 2017-JP6	3.744%	7/15/50	4,500	4,087
4 JPMCC Commercial Mortgage Securities Trust Series 2017-JP7	3.454%	9/15/50	2,034	1,890
4 JPMCC Commercial Mortgage Securities Trust Series 2019-COR4	4.029%	3/10/52	17,650	16,099
4 JPMCC Commercial Mortgage Securities Trust Series 2019-COR5	3.386%	6/13/52	11,975	10,748
4 JPMCC Commercial Mortgage Securities Trust Series 2019-COR5	3.669%	6/13/52	1,075	959
4 JPMDB Commercial Mortgage Securities Trust Series 2016-C2	3.144%	6/15/49	4,400	4,162
4 JPMDB Commercial Mortgage Securities Trust Series 2016-C2	3.484%	6/15/49	2,050	1,893
4 JPMDB Commercial Mortgage Securities Trust Series 2016-C4	3.141%	12/15/49	879	816
4 JPMDB Commercial Mortgage Securities Trust Series 2017-C5	3.414%	3/15/50	3,211	3,026
4 JPMDB Commercial Mortgage Securities Trust Series 2017-C5	3.694%	3/15/50	14,250	13,428
4 JPMDB Commercial Mortgage Securities Trust Series 2017-C5	3.858%	3/15/50	5,600	4,869
4 JPMDB Commercial Mortgage Securities Trust Series 2017-C7	3.409%	10/15/50	3,850	3,591
4 JPMDB Commercial Mortgage Securities Trust Series 2017-C7	3.713%	10/15/50	2,400	2,215
4 JPMDB Commercial Mortgage Securities Trust Series 2018-C8	4.211%	6/15/51	13,125	12,368
4 JPMDB Commercial Mortgage Securities Trust Series 2018-C8	4.421%	6/15/51	1,575	1,452
4 JPMDB Commercial Mortgage Securities Trust Series 2019-COR6	3.057%	11/13/52	15,695	13,236
4 JPMDB Commercial Mortgage Securities Trust Series 2020-COR7	2.180%	5/13/53	3,940	3,125
4 Mercedes-Benz Auto Lease Trust Series 2023-A	4.740%	1/15/27	6,275	6,229
4 Mercedes-Benz Auto Lease Trust Series 2023-A	4.710%	2/15/29	3,125	3,093

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 Mercedes-Benz Auto Lease Trust Series 2024-A	5.320%	1/18/28	2,500	2,507
4 Mercedes-Benz Auto Lease Trust Series 2024-A	5.320%	2/15/30	2,150	2,159
4 Mercedes-Benz Auto Receivables Trust Series 2020-1	0.770%	10/15/26	209	208
4 Mercedes-Benz Auto Receivables Trust Series 2021-1	0.460%	6/15/26	1,406	1,380
4 Mercedes-Benz Auto Receivables Trust Series 2021-1	0.730%	12/15/27	750	710
4 Mercedes-Benz Auto Receivables Trust Series 2023-1	4.510%	11/15/27	4,800	4,751
4 Mercedes-Benz Auto Receivables Trust Series 2023-1	4.310%	4/16/29	725	712
4 Mercedes-Benz Auto Receivables Trust Series 2023-2	5.950%	11/15/28	5,200	5,267
4 Mercedes-Benz Auto Receivables Trust Series 2023-2	6.010%	1/15/31	4,100	4,218
4 Mercedes-Benz Auto Receivables Trust Series 2024-1	4.800%	4/16/29	11,300	11,226
4 Mercedes-Benz Auto Receivables Trust Series 2024-1	4.790%	7/15/31	800	794
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C16	4.420%	6/15/47	834	795
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C18	3.923%	10/15/47	825	820
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C18	4.522%	10/15/47	1,675	1,654
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C20	3.069%	2/15/48	75	74
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C22	3.040%	4/15/48	521	517
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C22	3.883%	4/15/48	2,875	2,762
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C23	3.398%	7/15/50	209	208
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C23	3.719%	7/15/50	5,775	5,646
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C24	3.732%	5/15/48	4,900	4,783
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C25	3.383%	10/15/48	1,290	1,271
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C25	3.635%	10/15/48	5,672	5,515
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C26	3.323%	10/15/48	746	737
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C26	3.531%	10/15/48	4,925	4,779
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C27	3.557%	12/15/47	567	561
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C27	3.753%	12/15/47	3,500	3,396
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28	3.272%	1/15/49	3,387	3,286
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28	3.288%	1/15/49	837	825
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28	3.544%	1/15/49	11,975	11,550
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C29	3.140%	5/15/49	729	713
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C29	3.325%	5/15/49	1,250	1,195
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C30	2.860%	9/15/49	11,700	10,967
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C31	3.102%	11/15/49	14,200	13,268
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C32	3.720%	12/15/49	13,521	12,934
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C32	3.994%	12/15/49	4,625	4,339
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C33	3.599%	5/15/50	8,150	7,718
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C33	3.852%	5/15/50	5,200	4,873
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C34	3.276%	11/15/52	5,725	5,369
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C34	3.536%	11/15/52	8,325	7,752
4 Morgan Stanley Capital I Trust Series 2015-UBS8	3.809%	12/15/48	4,100	3,966
4 Morgan Stanley Capital I Trust Series 2016-BNK2	3.049%	11/15/49	5,850	5,441
4 Morgan Stanley Capital I Trust Series 2016-BNK2	3.282%	11/15/49	4,707	4,105
4 Morgan Stanley Capital I Trust Series 2016-UB11	2.782%	8/15/49	11,700	10,989
4 Morgan Stanley Capital I Trust Series 2016-UB12	3.596%	12/15/49	11,625	10,957
4 Morgan Stanley Capital I Trust Series 2016-UB12	3.778%	12/15/49	5,000	4,558
4 Morgan Stanley Capital I Trust Series 2016-UBS9	3.329%	3/15/49	999	955
4 Morgan Stanley Capital I Trust Series 2017-H1	3.530%	6/15/50	7,500	7,061
4 Morgan Stanley Capital I Trust Series 2018-H4	4.310%	12/15/51	10,000	9,565
4 Morgan Stanley Capital I Trust Series 2019-H6	3.417%	6/15/52	14,885	13,631
4 Morgan Stanley Capital I Trust Series 2019-H6	3.700%	6/15/52	1,875	1,702
4 Morgan Stanley Capital I Trust Series 2019-H7	3.261%	7/15/52	5,625	5,114
4 Morgan Stanley Capital I Trust Series 2019-L2	3.806%	3/15/52	4,100	3,843
4 Morgan Stanley Capital I Trust Series 2019-L2	4.071%	3/15/52	8,435	7,922
4 Morgan Stanley Capital I Trust Series 2019-L3	3.127%	11/15/52	10,950	9,844
4 Morgan Stanley Capital I Trust Series 2020-HR8	2.041%	7/15/53	7,595	6,333
4 Morgan Stanley Capital I Trust Series 2020-L4	2.698%	2/15/53	10,525	9,156
4 Morgan Stanley Capital I Trust Series 2020-L4	2.880%	2/15/53	1,575	1,335
4 Morgan Stanley Capital I Trust Series 2021-L6	2.444%	6/15/54	5,275	4,336
4 Morgan Stanley Capital I Trust Series 2021-L6	2.749%	6/15/54	900	739
4 Morgan Stanley Capital I Trust Series 2021-L6	2.951%	6/15/54	525	414
4 Morgan Stanley Capital I Trust Series 2021-L7	2.574%	10/15/54	10,560	8,780
4 Morgan Stanley Capital I Trust Series 2022-L8	3.920%	4/15/55	10,450	9,372
4 MSWF Commercial Mortgage Trust Series 2023-1	5.752%	5/15/56	5,225	5,360
4 MSWF Commercial Mortgage Trust Series 2023-1	6.199%	5/15/56	3,632	3,761
4 MSWF Commercial Mortgage Trust Series 2023-2	6.014%	12/15/56	2,150	2,260
4 New York City Housing Development Corp. Series 2014-8SPR	3.709%	2/15/48	150	149
4 Nissan Auto Lease Trust Series 2022-A	3.870%	7/15/27	1,325	1,323
4 Nissan Auto Lease Trust Series 2023-A	4.910%	1/15/26	3,234	3,226
4 Nissan Auto Lease Trust Series 2023-A	4.800%	7/15/27	1,100	1,093
4 Nissan Auto Lease Trust Series 2023-B	5.690%	7/15/26	2,175	2,175

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 Nissan Auto Lease Trust Series 2023-B	5.610%	11/15/27	650	650
4 Nissan Auto Lease Trust Series 2024-A	4.910%	4/15/27	2,950	2,928
4 Nissan Auto Lease Trust Series 2024-A	4.970%	9/15/28	850	845
4 Nissan Auto Receivables Owner Trust Series 2021-A	0.330%	10/15/25	1,331	1,317
4 Nissan Auto Receivables Owner Trust Series 2021-A	0.570%	9/15/27	3,300	3,159
4 Nissan Auto Receivables Owner Trust Series 2022-A	1.860%	8/17/26	2,124	2,079
4 Nissan Auto Receivables Owner Trust Series 2022-A	2.070%	12/17/29	2,100	1,994
4 Nissan Auto Receivables Owner Trust Series 2022-B	4.460%	5/17/27	4,200	4,163
4 Nissan Auto Receivables Owner Trust Series 2022-B	4.450%	11/15/29	1,050	1,035
4 Nissan Auto Receivables Owner Trust Series 2023-A	4.910%	11/15/27	8,100	8,054
4 Nissan Auto Receivables Owner Trust Series 2023-A	4.850%	6/17/30	850	844
4 Nissan Auto Receivables Owner Trust Series 2023-B	5.930%	3/15/28	1,500	1,514
4 Nissan Auto Receivables Owner Trust Series 2023-B	5.960%	10/15/30	3,500	3,569
4 Nissan Auto Receivables Owner Trust Series 2024-A	5.280%	12/15/28	3,500	3,512
4 Nissan Auto Receivables Owner Trust Series 2024-A	5.180%	4/15/31	2,550	2,560
4 PSNH Funding LLC 3 Series 2018-1	3.506%	8/1/28	1,061	1,038
4 PSNH Funding LLC 3 Series 2018-1	3.814%	2/1/35	2,825	2,643
4 Santander Drive Auto Receivables Trust Series 2021-2	1.350%	7/15/27	2,873	2,798
4 Santander Drive Auto Receivables Trust Series 2021-3	1.330%	9/15/27	3,432	3,336
4 Santander Drive Auto Receivables Trust Series 2021-4	1.260%	2/16/27	1,296	1,285
4 Santander Drive Auto Receivables Trust Series 2021-4	1.670%	10/15/27	1,400	1,347
4 Santander Drive Auto Receivables Trust Series 2022-1	2.360%	8/17/26	87	87
4 Santander Drive Auto Receivables Trust Series 2022-1	2.560%	4/17/28	2,100	2,076
4 Santander Drive Auto Receivables Trust Series 2022-2	3.440%	9/15/27	3,335	3,294
4 Santander Drive Auto Receivables Trust Series 2022-2	3.760%	7/16/29	2,625	2,552
4 Santander Drive Auto Receivables Trust Series 2022-3	4.130%	8/16/27	2,775	2,748
4 Santander Drive Auto Receivables Trust Series 2022-5	4.430%	3/15/27	1,825	1,814
4 Santander Drive Auto Receivables Trust Series 2022-5	4.740%	10/16/28	2,025	2,003
4 Santander Drive Auto Receivables Trust Series 2022-6	4.720%	6/15/27	825	819
4 Santander Drive Auto Receivables Trust Series 2022-6	4.960%	11/15/28	1,050	1,041
4 Santander Drive Auto Receivables Trust Series 2023-1	4.880%	4/15/27	8,281	8,268
4 Santander Drive Auto Receivables Trust Series 2023-1	4.980%	2/15/28	1,575	1,565
4 Santander Drive Auto Receivables Trust Series 2023-1	5.090%	5/15/30	1,625	1,610
4 Santander Drive Auto Receivables Trust Series 2023-2	5.210%	7/15/27	1,700	1,695
4 Santander Drive Auto Receivables Trust Series 2023-2	5.240%	5/15/28	1,025	1,019
4 Santander Drive Auto Receivables Trust Series 2023-2	5.470%	12/16/30	1,025	1,024
4 Santander Drive Auto Receivables Trust Series 2023-3	5.610%	10/15/27	520	520
4 Santander Drive Auto Receivables Trust Series 2023-3	5.610%	7/17/28	1,950	1,952
4 Santander Drive Auto Receivables Trust Series 2023-3	5.770%	11/15/30	1,430	1,439
4 Santander Drive Auto Receivables Trust Series 2023-4	5.730%	4/17/28	3,360	3,374
4 Santander Drive Auto Receivables Trust Series 2023-4	5.770%	12/15/28	1,800	1,813
4 Santander Drive Auto Receivables Trust Series 2023-4	6.040%	12/15/31	4,620	4,683
4 Santander Drive Auto Receivables Trust Series 2023-5	6.020%	9/15/28	4,950	4,986
4 Santander Drive Auto Receivables Trust Series 2023-5	6.160%	12/17/29	2,800	2,850
4 Santander Drive Auto Receivables Trust Series 2023-5	6.430%	2/18/31	5,150	5,298
4 Santander Drive Auto Receivables Trust Series 2023-6	5.930%	7/17/28	3,450	3,473
4 Santander Drive Auto Receivables Trust Series 2023-6	5.980%	4/16/29	800	809
4 Santander Drive Auto Receivables Trust Series 2024-1	5.250%	4/17/28	1,450	1,444
4 Santander Drive Auto Receivables Trust Series 2024-1	5.230%	12/15/28	1,050	1,044
4 Santander Drive Auto Receivables Trust Series 2024-2	5.630%	11/15/28	12,500	12,543
4 Santander Drive Auto Receivables Trust Series 2024-2	5.780%	7/16/29	9,000	9,080
4 Santander Drive Auto Receivables Trust Series 2024-3	5.630%	1/16/29	7,650	7,660
4 SG Commercial Mortgage Securities Trust Series 2016-C5	3.055%	10/10/48	9,000	8,469
4 Synchrony Card Funding LLC Series 2022-A1	3.370%	4/15/28	12,600	12,378
4 Synchrony Card Funding LLC Series 2023-A1	5.540%	7/15/29	6,150	6,191
4 Synchrony Card Funding LLC Series 2023-A2	5.740%	10/15/29	12,850	12,996
4 Synchrony Card Funding LLC Series 2024-A1	5.040%	3/15/30	16,500	16,456
4 Toyota Auto Receivables Owner Trust Series 2020-D	0.470%	1/15/26	333	330
4 Toyota Auto Receivables Owner Trust Series 2021-A	0.390%	6/15/26	1,357	1,331
4 Toyota Auto Receivables Owner Trust Series 2021-B	0.260%	11/17/25	3,427	3,392
4 Toyota Auto Receivables Owner Trust Series 2021-B	0.530%	10/15/26	2,650	2,553
4 Toyota Auto Receivables Owner Trust Series 2021-C	0.430%	1/15/26	2,275	2,239
4 Toyota Auto Receivables Owner Trust Series 2021-C	0.720%	1/15/27	1,575	1,499
4 Toyota Auto Receivables Owner Trust Series 2021-D	0.710%	4/15/26	1,530	1,499
4 Toyota Auto Receivables Owner Trust Series 2021-D	1.020%	3/15/27	1,150	1,087
4 Toyota Auto Receivables Owner Trust Series 2022-B	2.930%	9/15/26	3,266	3,216
4 Toyota Auto Receivables Owner Trust Series 2022-B	3.110%	8/16/27	1,050	1,012
4 Toyota Auto Receivables Owner Trust Series 2022-C	3.760%	4/15/27	4,715	4,647
4 Toyota Auto Receivables Owner Trust Series 2022-C	3.770%	2/15/28	650	631
4 Toyota Auto Receivables Owner Trust Series 2023-A	4.630%	9/15/27	3,375	3,346

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 Toyota Auto Receivables Owner Trust Series 2023-A	4.420%	8/15/28	1,275	1,253
4 Toyota Auto Receivables Owner Trust Series 2023-B	4.710%	2/15/28	4,050	4,008
4 Toyota Auto Receivables Owner Trust Series 2023-B	4.660%	9/15/28	1,550	1,531
4 Toyota Auto Receivables Owner Trust Series 2023-C	5.160%	4/17/28	4,125	4,114
4 Toyota Auto Receivables Owner Trust Series 2023-C	5.010%	2/15/29	950	947
4 Toyota Auto Receivables Owner Trust Series 2023-D	5.540%	8/15/28	3,930	3,958
4 Toyota Auto Receivables Owner Trust Series 2023-D	5.490%	3/15/29	3,100	3,137
4 Toyota Auto Receivables Owner Trust Series 2024-A	4.830%	10/16/28	6,700	6,657
4 Toyota Auto Receivables Owner Trust Series 2024-A	4.770%	4/16/29	1,550	1,539
4 Toyota Auto Receivables Owner Trust Series 2024-B	5.330%	1/16/29	16,000	16,063
4 UBS Commercial Mortgage Trust Series 2017-C1	3.460%	6/15/50	10,100	9,505
4 UBS Commercial Mortgage Trust Series 2017-C1	3.724%	6/15/50	4,800	4,473
4 UBS Commercial Mortgage Trust Series 2017-C2	3.487%	8/15/50	8,050	7,573
4 UBS Commercial Mortgage Trust Series 2017-C2	3.740%	8/15/50	2,150	1,983
4 UBS Commercial Mortgage Trust Series 2017-C3	3.426%	8/15/50	9,700	8,966
4 UBS Commercial Mortgage Trust Series 2017-C3	3.739%	8/15/50	4,050	3,739
4 UBS Commercial Mortgage Trust Series 2017-C4	3.301%	10/15/50	5,876	5,482
4 UBS Commercial Mortgage Trust Series 2017-C4	3.563%	10/15/50	8,050	7,381
4 UBS Commercial Mortgage Trust Series 2017-C4	3.836%	10/15/50	3,562	3,266
4 UBS Commercial Mortgage Trust Series 2017-C5	3.474%	11/15/50	5,325	4,908
4 UBS Commercial Mortgage Trust Series 2017-C7	3.679%	12/15/50	8,225	7,705
4 UBS Commercial Mortgage Trust Series 2017-C7	4.061%	12/15/50	4,375	4,046
4 UBS Commercial Mortgage Trust Series 2018-C8	3.720%	2/15/51	6,321	5,978
4 UBS Commercial Mortgage Trust Series 2018-C8	3.983%	2/15/51	15,850	14,970
4 UBS Commercial Mortgage Trust Series 2018-C8	4.215%	2/15/51	4,225	3,948
4 UBS Commercial Mortgage Trust Series 2018-C9	4.117%	3/15/51	15,800	14,765
4 UBS Commercial Mortgage Trust Series 2018-C10	4.313%	5/15/51	10,475	10,001
4 UBS Commercial Mortgage Trust Series 2018-C11	4.241%	6/15/51	2,650	2,511
4 UBS Commercial Mortgage Trust Series 2018-C12	4.296%	8/15/51	5,975	5,651
4 UBS Commercial Mortgage Trust Series 2018-C12	4.587%	8/15/51	4,000	3,661
4 UBS Commercial Mortgage Trust Series 2018-C13	4.334%	10/15/51	5,825	5,503
4 UBS Commercial Mortgage Trust Series 2018-C13	4.585%	10/15/51	1,075	997
4 UBS Commercial Mortgage Trust Series 2018-C14	4.448%	12/15/51	12,950	12,282
4 UBS Commercial Mortgage Trust Series 2018-C15	4.341%	12/15/51	8,975	8,505
4 UBS Commercial Mortgage Trust Series 2019-C16	3.605%	4/15/52	5,250	4,786
4 UBS Commercial Mortgage Trust Series 2019-C16	3.887%	4/15/52	1,575	1,427
4 UBS Commercial Mortgage Trust Series 2019-C17	2.921%	10/15/52	6,475	5,687
4 UBS Commercial Mortgage Trust Series 2019-C18	3.035%	12/15/52	3,800	3,310
4 UBS Commercial Mortgage Trust Series 2019-C18	3.378%	12/15/52	2,300	1,946
4 Verizon Master Trust Series 2021-2	0.990%	4/20/28	22,200	21,884
4 Verizon Master Trust Series 2022-2	1.530%	7/20/28	8,625	8,432
4 Verizon Master Trust Series 2022-4	3.400%	11/20/28	12,000	11,781
4 Verizon Master Trust Series 2022-6	3.670%	1/22/29	7,400	7,261
4 Verizon Master Trust Series 2023-1	4.490%	1/22/29	12,950	12,789
4 Verizon Master Trust Series 2023-2	4.890%	4/13/28	5,475	5,448
4 Verizon Master Trust Series 2023-4	5.160%	6/20/29	11,635	11,629
4 Verizon Master Trust Series 2023-5	5.610%	9/8/28	2,600	2,607
4 Verizon Master Trust Series 2023-7	5.670%	11/20/29	3,400	3,441
4 Verizon Master Trust Series 2024-1	5.000%	12/20/28	3,350	3,336
4 Verizon Master Trust Series 2024-3	5.540%	4/22/30	5,000	5,039
4 Verizon Master Trust Series 2024-4	5.210%	6/20/29	4,500	4,497
4 Volkswagen Auto Lease Trust Series 2023-A	5.810%	10/20/26	7,700	7,732
4 Volkswagen Auto Lease Trust Series 2023-A	5.800%	4/20/28	3,080	3,101
4 Volkswagen Auto Lease Trust Series 2024-A	5.210%	6/21/27	6,500	6,493
4 Volkswagen Auto Lease Trust Series 2024-A	5.200%	12/20/28	5,750	5,750
4 Volkswagen Auto Loan Enhanced Trust Series 2021-1	1.020%	6/22/26	2,825	2,774
4 Volkswagen Auto Loan Enhanced Trust Series 2021-1	1.260%	10/20/28	1,050	1,006
4 Volkswagen Auto Loan Enhanced Trust Series 2023-1	5.020%	6/20/28	3,100	3,088
4 Volkswagen Auto Loan Enhanced Trust Series 2023-1	5.010%	1/22/30	850	846
4 Volkswagen Auto Loan Enhanced Trust Series 2023-2	5.480%	12/20/28	3,400	3,425
4 Volkswagen Auto Loan Enhanced Trust Series 2023-2	5.570%	4/22/30	2,600	2,636
4 Wells Fargo Commercial Mortgage Trust Series 2014-LC18	3.244%	12/15/47	119	119
4 Wells Fargo Commercial Mortgage Trust Series 2014-LC18	3.808%	12/15/47	2,850	2,805
4 Wells Fargo Commercial Mortgage Trust Series 2015-C26	2.991%	2/15/48	444	441
4 Wells Fargo Commercial Mortgage Trust Series 2015-C26	3.166%	2/15/48	3,150	3,104
4 Wells Fargo Commercial Mortgage Trust Series 2015-C26	3.580%	2/15/48	2,275	2,229
4 Wells Fargo Commercial Mortgage Trust Series 2015-C27	3.190%	2/15/48	5,359	5,294
4 Wells Fargo Commercial Mortgage Trust Series 2015-C28	3.540%	5/15/48	8,500	8,327
4 Wells Fargo Commercial Mortgage Trust Series 2015-C28	3.872%	5/15/48	1,619	1,575
4 Wells Fargo Commercial Mortgage Trust Series 2015-C29	3.400%	6/15/48	799	792

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 Wells Fargo Commercial Mortgage Trust Series 2015-C29	3.637%	6/15/48	8,500	8,319
4 Wells Fargo Commercial Mortgage Trust Series 2015-LC20	2.978%	4/15/50	291	290
4 Wells Fargo Commercial Mortgage Trust Series 2015-LC20	3.719%	4/15/50	2,850	2,769
4 Wells Fargo Commercial Mortgage Trust Series 2015-LC22	3.839%	9/15/58	3,425	3,336
4 Wells Fargo Commercial Mortgage Trust Series 2015-LC22	4.207%	9/15/58	2,925	2,837
4 Wells Fargo Commercial Mortgage Trust Series 2015-NXS1	3.148%	5/15/48	2,275	2,224
4 Wells Fargo Commercial Mortgage Trust Series 2015-P2	3.656%	12/15/48	1,368	1,346
4 Wells Fargo Commercial Mortgage Trust Series 2015-P2	3.809%	12/15/48	2,950	2,870
4 Wells Fargo Commercial Mortgage Trust Series 2015-SG1	3.789%	9/15/48	10,070	9,831
4 Wells Fargo Commercial Mortgage Trust Series 2016-BNK1	2.652%	8/15/49	13,850	12,975
4 Wells Fargo Commercial Mortgage Trust Series 2016-BNK1	2.814%	8/15/49	1,800	1,651
4 Wells Fargo Commercial Mortgage Trust Series 2016-C32	3.324%	1/15/59	804	793
4 Wells Fargo Commercial Mortgage Trust Series 2016-C32	3.560%	1/15/59	6,700	6,468
4 Wells Fargo Commercial Mortgage Trust Series 2016-C33	3.426%	3/15/59	2,350	2,261
4 Wells Fargo Commercial Mortgage Trust Series 2016-C34	3.096%	6/15/49	4,700	4,497
4 Wells Fargo Commercial Mortgage Trust Series 2016-C36	2.807%	11/15/59	2,312	2,188
4 Wells Fargo Commercial Mortgage Trust Series 2016-C37	3.794%	12/15/49	4,675	4,478
4 Wells Fargo Commercial Mortgage Trust Series 2016-LC24	2.825%	10/15/49	1,919	1,871
4 Wells Fargo Commercial Mortgage Trust Series 2016-LC24	2.942%	10/15/49	9,053	8,557
4 Wells Fargo Commercial Mortgage Trust Series 2016-LC25	3.640%	12/15/59	1,530	1,460
4 Wells Fargo Commercial Mortgage Trust Series 2016-NXS6	2.918%	11/15/49	1,160	1,092
4 Wells Fargo Commercial Mortgage Trust Series 2017-C38	3.453%	7/15/50	11,445	10,764
4 Wells Fargo Commercial Mortgage Trust Series 2017-C38	3.665%	7/15/50	3,243	3,012
4 Wells Fargo Commercial Mortgage Trust Series 2017-C39	3.418%	9/15/50	9,675	9,061
4 Wells Fargo Commercial Mortgage Trust Series 2017-C39	3.702%	9/15/50	5,375	4,921
4 Wells Fargo Commercial Mortgage Trust Series 2017-C40	3.317%	10/15/50	5,350	5,052
4 Wells Fargo Commercial Mortgage Trust Series 2017-C40	3.581%	10/15/50	8,025	7,570
4 Wells Fargo Commercial Mortgage Trust Series 2017-C40	3.854%	10/15/50	2,150	1,974
4 Wells Fargo Commercial Mortgage Trust Series 2017-C41	3.472%	11/15/50	13,300	12,464
4 Wells Fargo Commercial Mortgage Trust Series 2017-C42	3.330%	12/15/50	4,815	4,463
4 Wells Fargo Commercial Mortgage Trust Series 2017-RB1	3.635%	3/15/50	8,600	8,026
4 Wells Fargo Commercial Mortgage Trust Series 2017-RC1	3.631%	1/15/60	8,500	8,107
4 Wells Fargo Commercial Mortgage Trust Series 2018-C43	4.012%	3/15/51	15,825	15,014
4 Wells Fargo Commercial Mortgage Trust Series 2018-C43	4.152%	3/15/51	2,742	2,555
4 Wells Fargo Commercial Mortgage Trust Series 2018-C44	4.212%	5/15/51	10,550	10,022
4 Wells Fargo Commercial Mortgage Trust Series 2018-C45	4.184%	6/15/51	10,125	9,672
4 Wells Fargo Commercial Mortgage Trust Series 2018-C46	4.152%	8/15/51	6,100	5,761
4 Wells Fargo Commercial Mortgage Trust Series 2018-C47	4.442%	9/15/61	10,600	10,212
4 Wells Fargo Commercial Mortgage Trust Series 2018-C48	4.302%	1/15/52	4,051	3,874
4 Wells Fargo Commercial Mortgage Trust Series 2019-C49	4.023%	3/15/52	13,225	12,494
4 Wells Fargo Commercial Mortgage Trust Series 2019-C50	3.729%	5/15/52	7,650	7,064
4 Wells Fargo Commercial Mortgage Trust Series 2019-C51	3.311%	6/15/52	11,175	10,053
4 Wells Fargo Commercial Mortgage Trust Series 2019-C52	2.892%	8/15/52	2,825	2,501
4 Wells Fargo Commercial Mortgage Trust Series 2019-C52	3.143%	8/15/52	4,750	4,151
4 Wells Fargo Commercial Mortgage Trust Series 2019-C53	3.040%	10/15/52	10,700	9,601
4 Wells Fargo Commercial Mortgage Trust Series 2019-C54	3.146%	12/15/52	6,405	5,715
4 Wells Fargo Commercial Mortgage Trust Series 2020-C55	2.725%	2/15/53	12,750	11,149
4 Wells Fargo Commercial Mortgage Trust Series 2020-C56	2.448%	6/15/53	2,250	1,909
4 Wells Fargo Commercial Mortgage Trust Series 2020-C58	2.092%	7/15/53	2,775	2,283
4 Wells Fargo Commercial Mortgage Trust Series 2021-C59	2.626%	4/15/54	5,820	4,881
4 WF Card Issuance Trust Series 2024-A1	4.940%	2/15/29	11,175	11,157
4 WFRBS Commercial Mortgage Trust Series 2013-C14	3.488%	6/15/46	587	560
4 WFRBS Commercial Mortgage Trust Series 2014-C20	4.176%	5/15/47	539	519
4 WFRBS Commercial Mortgage Trust Series 2014-C21	3.678%	8/15/47	1,880	1,871
4 WFRBS Commercial Mortgage Trust Series 2014-C22	3.752%	9/15/57	8,200	8,091
4 WFRBS Commercial Mortgage Trust Series 2014-C22	4.371%	9/15/57	1,675	1,501
4 WFRBS Commercial Mortgage Trust Series 2014-C23	3.917%	10/15/57	1,675	1,656
4 WFRBS Commercial Mortgage Trust Series 2014-C23	4.210%	10/15/57	1,125	1,076
4 WFRBS Commercial Mortgage Trust Series 2014-C24	3.607%	11/15/47	2,860	2,835
4 WFRBS Commercial Mortgage Trust Series 2014-C25	3.631%	11/15/47	3,050	3,020
4 World Omni Auto Receivables Trust Series 2020-C	0.610%	10/15/26	1,103	1,086
4 World Omni Auto Receivables Trust Series 2021-A	0.300%	1/15/26	339	336
4 World Omni Auto Receivables Trust Series 2021-A	0.480%	9/15/26	875	849
4 World Omni Auto Receivables Trust Series 2021-B	0.420%	6/15/26	1,253	1,233
4 World Omni Auto Receivables Trust Series 2021-C	0.440%	8/17/26	1,781	1,744
4 World Omni Auto Receivables Trust Series 2021-C	0.640%	9/15/27	1,850	1,754
4 World Omni Auto Receivables Trust Series 2021-D	0.810%	10/15/26	2,186	2,140
4 World Omni Auto Receivables Trust Series 2021-D	1.100%	11/15/27	3,175	3,003
4 World Omni Auto Receivables Trust Series 2022-A	1.660%	5/17/27	3,258	3,178
4 World Omni Auto Receivables Trust Series 2022-A	1.900%	3/15/28	525	496

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 World Omni Auto Receivables Trust Series 2022-B	3.250%	7/15/27	3,957	3,902
4 World Omni Auto Receivables Trust Series 2022-B	3.440%	3/15/28	1,575	1,528
4 World Omni Auto Receivables Trust Series 2022-C	3.660%	10/15/27	2,625	2,584
4 World Omni Auto Receivables Trust Series 2022-C	3.680%	9/15/28	1,325	1,284
4 World Omni Auto Receivables Trust Series 2023-A	4.830%	5/15/28	5,950	5,915
4 World Omni Auto Receivables Trust Series 2023-A	4.660%	5/15/29	1,585	1,566
4 World Omni Auto Receivables Trust Series 2023-B	4.660%	5/15/28	4,275	4,232
4 World Omni Auto Receivables Trust Series 2023-B	4.680%	5/15/29	4,150	4,099
4 World Omni Auto Receivables Trust Series 2023-C	5.150%	11/15/28	2,575	2,566
4 World Omni Auto Receivables Trust Series 2023-C	5.030%	11/15/29	525	524
4 World Omni Auto Receivables Trust Series 2023-D	5.790%	2/15/29	2,400	2,430
4 World Omni Auto Receivables Trust Series 2023-D	5.850%	8/15/29	1,000	1,018
4 World Omni Auto Receivables Trust Series 2024-A	4.860%	3/15/29	5,625	5,598
4 World Omni Auto Receivables Trust Series 2024-A	4.840%	10/15/29	1,750	1,740
4 World Omni Auto Receivables Trust Series 2024-B	5.270%	9/17/29	5,500	5,516
4 World Omni Auto Receivables Trust Series 2024-B	5.230%	7/15/30	2,500	2,517
4 World Omni Automobile Lease Securitization Trust Series 2023-A	5.070%	9/15/26	3,625	3,608
4 World Omni Automobile Lease Securitization Trust Series 2023-A	5.040%	7/17/28	800	795
4 World Omni Select Auto Trust Series 2021-A	0.530%	3/15/27	266	264
4 World Omni Select Auto Trust Series 2023-A	5.650%	7/17/28	5,125	5,125
4 World Omni Select Auto Trust Series 2023-A	6.000%	1/16/29	2,600	2,612

Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$8,097,011)**7,497,797****Corporate Bonds (26.2%)****Communications (2.1%)**

Alphabet Inc.	0.450%	8/15/25	11,133	10,599
Alphabet Inc.	0.800%	8/15/27	14,965	13,335
Alphabet Inc.	1.100%	8/15/30	22,661	18,507
Alphabet Inc.	1.900%	8/15/40	20,266	13,200
Alphabet Inc.	2.050%	8/15/50	28,230	16,029
Alphabet Inc.	2.250%	8/15/60	25,822	14,273
America Movil SAB de CV	3.625%	4/22/29	12,337	11,520
America Movil SAB de CV	2.875%	5/7/30	7,381	6,502
America Movil SAB de CV	4.700%	7/21/32	10,250	9,847
America Movil SAB de CV	6.375%	3/1/35	17,620	18,860
America Movil SAB de CV	6.125%	11/15/37	6,307	6,640
America Movil SAB de CV	6.125%	3/30/40	25,917	26,865
America Movil SAB de CV	4.375%	7/16/42	17,099	14,512
America Movil SAB de CV	4.375%	4/22/49	16,141	13,352
AT&T Inc.	3.875%	1/15/26	4,725	4,613
AT&T Inc.	5.539%	2/20/26	22,000	22,002
AT&T Inc.	1.700%	3/25/26	42,624	40,011
AT&T Inc.	2.950%	7/15/26	1,623	1,548
AT&T Inc.	3.800%	2/15/27	9,162	8,853
AT&T Inc.	4.250%	3/1/27	20,423	19,953
AT&T Inc.	2.300%	6/1/27	28,670	26,524
AT&T Inc.	1.650%	2/1/28	32,905	29,224
4 AT&T Inc.	4.100%	2/15/28	22,265	21,491
AT&T Inc.	4.350%	3/1/29	38,934	37,737
4 AT&T Inc.	4.300%	2/15/30	47,150	45,172
AT&T Inc.	2.750%	6/1/31	41,401	35,458
AT&T Inc.	2.250%	2/1/32	21,307	17,292
AT&T Inc.	2.550%	12/1/33	33,952	26,987
AT&T Inc.	5.400%	2/15/34	1,465	1,465
AT&T Inc.	4.500%	5/15/35	34,794	32,037
AT&T Inc.	5.250%	3/1/37	22,260	21,613
AT&T Inc.	4.900%	8/15/37	17,685	16,504
AT&T Inc.	6.300%	1/15/38	510	540
AT&T Inc.	4.850%	3/1/39	30,442	27,887
AT&T Inc.	3.500%	6/1/41	42,937	32,847
AT&T Inc.	4.300%	12/15/42	22,859	19,015
AT&T Inc.	4.650%	6/1/44	15,717	13,421
AT&T Inc.	4.350%	6/15/45	17,660	14,625
AT&T Inc.	4.750%	5/15/46	56,583	48,982
4 AT&T Inc.	5.150%	11/15/46	13,120	12,182
AT&T Inc.	5.450%	3/1/47	2,990	2,890
AT&T Inc.	4.500%	3/9/48	32,582	26,866
AT&T Inc.	4.550%	3/9/49	12,092	10,021
AT&T Inc.	3.650%	6/1/51	40,133	28,341

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
AT&T Inc.	3.500%	9/15/53	100,763	68,391
AT&T Inc.	3.550%	9/15/55	96,509	65,027
AT&T Inc.	3.800%	12/1/57	89,360	62,397
AT&T Inc.	3.650%	9/15/59	85,557	57,423
AT&T Inc.	3.850%	6/1/60	25,568	17,841
Baidu Inc.	1.720%	4/9/26	5,530	5,193
Baidu Inc.	3.625%	7/6/27	14,170	13,541
Baidu Inc.	4.375%	3/29/28	9,392	9,161
Baidu Inc.	4.875%	11/14/28	6,674	6,612
Baidu Inc.	3.425%	4/7/30	5,100	4,654
Baidu Inc.	2.375%	10/9/30	4,359	3,705
Baidu Inc.	2.375%	8/23/31	7,855	6,508
4 Bell Telephone Co. of Canada or Bell Canada	2.150%	2/15/32	2,922	2,337
Bell Telephone Co. of Canada or Bell Canada	5.100%	5/11/33	39,332	38,564
Bell Telephone Co. of Canada or Bell Canada	5.200%	2/15/34	21,250	20,783
Bell Telephone Co. of Canada or Bell Canada	4.300%	7/29/49	61	49
4 Bell Telephone Co. of Canada or Bell Canada	3.650%	3/17/51	5,955	4,275
4 Bell Telephone Co. of Canada or Bell Canada	3.200%	2/15/52	5,645	3,713
Bell Telephone Co. of Canada or Bell Canada	5.550%	2/15/54	7,822	7,578
Booking Holdings Inc.	3.600%	6/1/26	19,934	19,385
Booking Holdings Inc.	3.550%	3/15/28	10,778	10,250
Booking Holdings Inc.	4.625%	4/13/30	24,470	24,075
British Telecommunications plc	5.125%	12/4/28	6,615	6,593
British Telecommunications plc	9.625%	12/15/30	35,075	42,828
Charter Communications Operating LLC	4.908%	7/23/25	12,342	12,237
Charter Communications Operating LLC	6.150%	11/10/26	16,605	16,760
Charter Communications Operating LLC	3.750%	2/15/28	19,836	18,446
Charter Communications Operating LLC	4.200%	3/15/28	22,529	21,290
Charter Communications Operating LLC	2.250%	1/15/29	15,379	13,155
Charter Communications Operating LLC	5.050%	3/30/29	27,183	26,141
Charter Communications Operating LLC	6.100%	6/1/29	32,040	32,158
Charter Communications Operating LLC	2.800%	4/1/31	25,159	20,573
Charter Communications Operating LLC	2.300%	2/1/32	13,830	10,690
Charter Communications Operating LLC	4.400%	4/1/33	6,405	5,658
Charter Communications Operating LLC	6.650%	2/1/34	12,605	12,735
Charter Communications Operating LLC	6.550%	6/1/34	13,561	13,585
Charter Communications Operating LLC	6.384%	10/23/35	17,322	16,886
Charter Communications Operating LLC	5.375%	4/1/38	5,853	5,110
Charter Communications Operating LLC	3.500%	6/1/41	16,525	11,108
Charter Communications Operating LLC	3.500%	3/1/42	23,415	15,633
Charter Communications Operating LLC	6.484%	10/23/45	44,906	41,074
Charter Communications Operating LLC	5.375%	5/1/47	17,025	13,610
Charter Communications Operating LLC	5.750%	4/1/48	35,934	30,122
Charter Communications Operating LLC	5.125%	7/1/49	18,848	14,503
Charter Communications Operating LLC	4.800%	3/1/50	40,038	29,429
Charter Communications Operating LLC	3.700%	4/1/51	39,727	24,251
Charter Communications Operating LLC	3.900%	6/1/52	31,018	19,441
Charter Communications Operating LLC	5.250%	4/1/53	9,505	7,468
Charter Communications Operating LLC	6.834%	10/23/55	14,109	13,365
Charter Communications Operating LLC	3.850%	4/1/61	24,423	14,318
Charter Communications Operating LLC	4.400%	12/1/61	18,175	11,864
Charter Communications Operating LLC	3.950%	6/30/62	17,455	10,342
Charter Communications Operating LLC	5.500%	4/1/63	7,965	6,190
Comcast Corp.	3.375%	8/15/25	38,435	37,654
Comcast Corp.	3.950%	10/15/25	30,362	29,883
Comcast Corp.	3.150%	3/1/26	35,274	34,103
Comcast Corp.	2.350%	1/15/27	18,083	16,934
Comcast Corp.	3.300%	2/1/27	21,571	20,676
Comcast Corp.	3.300%	4/1/27	10,316	9,866
Comcast Corp.	3.150%	2/15/28	24,026	22,572
Comcast Corp.	3.550%	5/1/28	5,331	5,063
Comcast Corp.	4.150%	10/15/28	57,823	55,994
Comcast Corp.	4.550%	1/15/29	14,244	14,023
Comcast Corp.	5.100%	6/1/29	9,600	9,661
Comcast Corp.	2.650%	2/1/30	27,940	24,734
Comcast Corp.	3.400%	4/1/30	22,280	20,482
Comcast Corp.	4.250%	10/15/30	27,438	26,310
Comcast Corp.	1.950%	1/15/31	24,247	20,012
Comcast Corp.	1.500%	2/15/31	10,760	8,640
Comcast Corp.	4.250%	1/15/33	23,817	22,260

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Comcast Corp.	7.050%	3/15/33	8,660	9,674
Comcast Corp.	4.800%	5/15/33	23,547	22,890
Comcast Corp.	5.300%	6/1/34	8,530	8,547
Comcast Corp.	5.650%	6/15/35	7,803	8,008
Comcast Corp.	4.400%	8/15/35	14,215	13,153
Comcast Corp.	6.500%	11/15/35	6,888	7,522
Comcast Corp.	3.200%	7/15/36	15,170	12,258
Comcast Corp.	6.450%	3/15/37	12,854	13,910
Comcast Corp.	3.900%	3/1/38	6,977	5,906
Comcast Corp.	4.600%	10/15/38	36,926	33,609
Comcast Corp.	6.550%	7/1/39	1,575	1,732
Comcast Corp.	3.250%	11/1/39	20,368	15,672
Comcast Corp.	3.750%	4/1/40	27,987	22,743
Comcast Corp.	4.650%	7/15/42	10,166	9,103
Comcast Corp.	4.750%	3/1/44	723	651
Comcast Corp.	4.600%	8/15/45	20,255	17,612
Comcast Corp.	3.400%	7/15/46	39,574	28,582
Comcast Corp.	4.000%	8/15/47	15,032	11,806
Comcast Corp.	3.969%	11/1/47	18,181	14,172
Comcast Corp.	4.000%	3/1/48	18,633	14,637
Comcast Corp.	4.700%	10/15/48	23,919	21,176
Comcast Corp.	3.999%	11/1/49	19,936	15,538
Comcast Corp.	3.450%	2/1/50	24,451	17,270
Comcast Corp.	2.800%	1/15/51	23,014	14,185
Comcast Corp.	2.887%	11/1/51	63,676	39,757
Comcast Corp.	2.450%	8/15/52	16,659	9,379
Comcast Corp.	4.049%	11/1/52	23,413	18,143
Comcast Corp.	5.350%	5/15/53	11,563	11,079
Comcast Corp.	2.937%	11/1/56	76,053	45,883
Comcast Corp.	4.950%	10/15/58	14,187	12,670
Comcast Corp.	2.650%	8/15/62	12,905	7,027
Comcast Corp.	2.987%	11/1/63	42,838	25,130
Comcast Corp.	5.500%	5/15/64	23,373	22,490
7 Cox Communications Inc.	4.800%	2/1/35	3,100	2,805
Deutsche Telekom International Finance BV	8.750%	6/15/30	55,779	65,014
Deutsche Telekom International Finance BV	9.250%	6/1/32	4,625	5,733
Discovery Communications LLC	4.900%	3/11/26	13,065	12,875
Discovery Communications LLC	3.950%	3/20/28	27,546	25,752
Discovery Communications LLC	4.125%	5/15/29	20,571	18,993
Discovery Communications LLC	5.000%	9/20/37	10,433	8,926
Discovery Communications LLC	6.350%	6/1/40	8,916	8,509
Electronic Arts Inc.	4.800%	3/1/26	5,809	5,767
Electronic Arts Inc.	1.850%	2/15/31	10,617	8,670
Electronic Arts Inc.	2.950%	2/15/51	11,302	7,296
Expedia Group Inc.	5.000%	2/15/26	27,529	27,315
Expedia Group Inc.	4.625%	8/1/27	9,402	9,229
Expedia Group Inc.	3.800%	2/15/28	17,428	16,588
Expedia Group Inc.	3.250%	2/15/30	14,634	13,195
Expedia Group Inc.	2.950%	3/15/31	5,074	4,393
FactSet Research Systems Inc.	2.900%	3/1/27	5,064	4,736
FactSet Research Systems Inc.	3.450%	3/1/32	6,603	5,755
Fox Corp.	4.709%	1/25/29	30,177	29,637
Fox Corp.	3.500%	4/8/30	8,569	7,810
Fox Corp.	6.500%	10/13/33	16,070	16,840
Fox Corp.	5.476%	1/25/39	20,074	19,134
Fox Corp.	5.576%	1/25/49	20,490	18,803
Grupo Televisa SAB	8.500%	3/11/32	2,075	2,360
Grupo Televisa SAB	6.625%	1/15/40	10,501	10,357
Grupo Televisa SAB	5.000%	5/13/45	16,944	14,059
Grupo Televisa SAB	6.125%	1/31/46	7,248	6,974
Grupo Televisa SAB	5.250%	5/24/49	8,454	7,303
Interpublic Group of Cos. Inc.	4.650%	10/1/28	5,018	4,906
Interpublic Group of Cos. Inc.	4.750%	3/30/30	7,424	7,243
Interpublic Group of Cos. Inc.	2.400%	3/1/31	7,665	6,398
Interpublic Group of Cos. Inc.	3.375%	3/1/41	2,471	1,809
Interpublic Group of Cos. Inc.	5.400%	10/1/48	9,128	8,440
7 Koninklijke KPN NV	8.375%	10/1/30	7,760	8,956
KT Corp.	4.000%	8/8/25	120	118
Meta Platforms Inc.	3.500%	8/15/27	17,983	17,272
Meta Platforms Inc.	4.600%	5/15/28	21,550	21,466

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Meta Platforms Inc.	4.800%	5/15/30	14,059	14,081
Meta Platforms Inc.	3.850%	8/15/32	40,704	37,872
Meta Platforms Inc.	4.950%	5/15/33	25,130	25,252
Meta Platforms Inc.	4.450%	8/15/52	35,052	30,223
Meta Platforms Inc.	5.600%	5/15/53	34,641	35,360
Meta Platforms Inc.	4.650%	8/15/62	19,260	16,640
Meta Platforms Inc.	5.750%	5/15/63	23,042	23,693
NBCUniversal Media LLC	4.450%	1/15/43	11,095	9,580
Netflix Inc.	4.375%	11/15/26	24,409	23,974
Netflix Inc.	4.875%	4/15/28	36,628	36,410
Netflix Inc.	5.875%	11/15/28	16,623	17,130
Netflix Inc.	6.375%	5/15/29	19,279	20,313
7 Netflix Inc.	5.375%	11/15/29	6,792	6,854
7 Netflix Inc.	4.875%	6/15/30	9,059	8,911
Omnicom Group Inc.	3.600%	4/15/26	19,403	18,777
Omnicom Group Inc.	2.450%	4/30/30	9,638	8,304
Omnicom Group Inc.	4.200%	6/1/30	7,937	7,547
Omnicom Group Inc.	2.600%	8/1/31	8,775	7,395
Orange SA	9.000%	3/1/31	32,715	39,027
Orange SA	5.375%	1/13/42	16,990	16,225
Orange SA	5.500%	2/6/44	6,059	5,849
Paramount Global	4.000%	1/15/26	430	416
Paramount Global	2.900%	1/15/27	18,200	16,798
Paramount Global	3.375%	2/15/28	4,638	4,148
Paramount Global	3.700%	6/1/28	8,000	7,219
Paramount Global	4.200%	6/1/29	7,426	6,626
Paramount Global	7.875%	7/30/30	9,805	10,057
Paramount Global	4.950%	1/15/31	17,760	15,619
Paramount Global	4.200%	5/19/32	13,806	11,285
Paramount Global	5.500%	5/15/33	5,391	4,638
Paramount Global	6.875%	4/30/36	13,932	13,035
Paramount Global	5.900%	10/15/40	4,984	4,045
Paramount Global	4.850%	7/1/42	6,031	4,381
Paramount Global	4.375%	3/15/43	14,865	9,859
Paramount Global	5.850%	9/1/43	16,772	13,174
Paramount Global	5.250%	4/1/44	1,540	1,118
Paramount Global	4.900%	8/15/44	10,200	7,075
Paramount Global	4.600%	1/15/45	8,760	5,925
Paramount Global	4.950%	5/19/50	13,780	9,632
Rogers Communications Inc.	3.625%	12/15/25	9,390	9,133
Rogers Communications Inc.	2.900%	11/15/26	9,304	8,788
Rogers Communications Inc.	3.200%	3/15/27	13,136	12,464
Rogers Communications Inc.	3.800%	3/15/32	25,852	23,103
Rogers Communications Inc.	5.300%	2/15/34	21,350	20,945
Rogers Communications Inc.	7.500%	8/15/38	3,844	4,474
Rogers Communications Inc.	4.500%	3/15/42	18,850	15,950
Rogers Communications Inc.	4.500%	3/15/43	10,772	8,998
Rogers Communications Inc.	5.000%	3/15/44	6,689	5,974
Rogers Communications Inc.	4.300%	2/15/48	6,731	5,325
Rogers Communications Inc.	4.350%	5/1/49	16,159	12,854
Rogers Communications Inc.	3.700%	11/15/49	6,930	4,897
Rogers Communications Inc.	4.550%	3/15/52	24,548	20,016
Sprint Capital Corp.	6.875%	11/15/28	29,158	30,909
Sprint Capital Corp.	8.750%	3/15/32	61,036	73,397
Take-Two Interactive Software Inc.	5.000%	3/28/26	17,730	17,613
Take-Two Interactive Software Inc.	3.700%	4/14/27	6,918	6,652
Take-Two Interactive Software Inc.	4.950%	3/28/28	9,360	9,272
Take-Two Interactive Software Inc.	4.000%	4/14/32	6,245	5,684
TCI Communications Inc.	7.875%	2/15/26	9,194	9,573
TCI Communications Inc.	7.125%	2/15/28	6,834	7,307
Telefonica Emisiones SA	4.103%	3/8/27	19,646	19,074
Telefonica Emisiones SA	7.045%	6/20/36	32,130	34,999
Telefonica Emisiones SA	4.665%	3/6/38	10,100	8,896
Telefonica Emisiones SA	5.213%	3/8/47	35,146	31,137
Telefonica Emisiones SA	4.895%	3/6/48	6,437	5,445
Telefonica Emisiones SA	5.520%	3/1/49	15,733	14,560
Telefonica Europe BV	8.250%	9/15/30	12,549	14,172
TELUS Corp.	2.800%	2/16/27	11,603	10,902
TELUS Corp.	3.400%	5/13/32	10,139	8,802
TELUS Corp.	4.600%	11/16/48	3,244	2,711

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
TELUS Corp.	4.300%	6/15/49	13,609	10,735
Tencent Music Entertainment Group	2.000%	9/3/30	7,319	6,051
Thomson Reuters Corp.	3.350%	5/15/26	6,605	6,368
Thomson Reuters Corp.	5.500%	8/15/35	8,250	8,296
Thomson Reuters Corp.	5.850%	4/15/40	4,020	4,123
Thomson Reuters Corp.	5.650%	11/23/43	4,525	4,447
Time Warner Cable Enterprises LLC	8.375%	7/15/33	11,481	12,687
Time Warner Cable LLC	6.550%	5/1/37	24,241	22,964
Time Warner Cable LLC	7.300%	7/1/38	18,627	18,837
Time Warner Cable LLC	6.750%	6/15/39	21,501	20,822
Time Warner Cable LLC	5.875%	11/15/40	17,789	15,474
Time Warner Cable LLC	5.500%	9/1/41	18,164	15,181
Time Warner Cable LLC	4.500%	9/15/42	13,387	9,820
T-Mobile USA Inc.	1.500%	2/15/26	19,025	17,862
T-Mobile USA Inc.	2.250%	2/15/26	16,688	15,862
T-Mobile USA Inc.	2.625%	4/15/26	12,805	12,187
T-Mobile USA Inc.	3.750%	4/15/27	62,846	60,412
T-Mobile USA Inc.	5.375%	4/15/27	5,238	5,223
T-Mobile USA Inc.	4.750%	2/1/28	17,144	16,884
T-Mobile USA Inc.	2.050%	2/15/28	30,044	26,970
T-Mobile USA Inc.	4.950%	3/15/28	13,749	13,657
T-Mobile USA Inc.	4.800%	7/15/28	14,673	14,478
T-Mobile USA Inc.	2.625%	2/15/29	13,709	12,292
T-Mobile USA Inc.	2.400%	3/15/29	2,640	2,336
T-Mobile USA Inc.	3.375%	4/15/29	12,015	11,096
T-Mobile USA Inc.	3.875%	4/15/30	107,572	100,566
T-Mobile USA Inc.	2.550%	2/15/31	44,232	37,547
T-Mobile USA Inc.	2.875%	2/15/31	16,633	14,412
T-Mobile USA Inc.	3.500%	4/15/31	40,487	36,387
T-Mobile USA Inc.	2.250%	11/15/31	11,088	9,062
T-Mobile USA Inc.	2.700%	3/15/32	11,500	9,616
T-Mobile USA Inc.	5.200%	1/15/33	20,398	20,187
T-Mobile USA Inc.	5.050%	7/15/33	34,657	33,900
T-Mobile USA Inc.	4.375%	4/15/40	30,834	26,719
T-Mobile USA Inc.	3.000%	2/15/41	33,585	24,001
T-Mobile USA Inc.	4.500%	4/15/50	52,536	43,869
T-Mobile USA Inc.	3.300%	2/15/51	58,730	39,667
T-Mobile USA Inc.	3.400%	10/15/52	27,705	18,910
T-Mobile USA Inc.	5.650%	1/15/53	15,784	15,562
T-Mobile USA Inc.	5.750%	1/15/54	15,950	15,873
T-Mobile USA Inc.	3.600%	11/15/60	27,676	18,651
T-Mobile USA Inc.	5.800%	9/15/62	5,858	5,801
4 TWDC Enterprises 18 Corp.	3.150%	9/17/25	19,416	18,923
TWDC Enterprises 18 Corp.	3.000%	2/13/26	12,095	11,668
4 TWDC Enterprises 18 Corp.	1.850%	7/30/26	15,938	14,902
4 TWDC Enterprises 18 Corp.	2.950%	6/15/27	2,989	2,825
4 TWDC Enterprises 18 Corp.	7.000%	3/1/32	6,584	7,336
TWDC Enterprises 18 Corp.	4.375%	8/16/41	11,820	10,319
4 TWDC Enterprises 18 Corp.	4.125%	12/1/41	12,934	10,938
4 TWDC Enterprises 18 Corp.	3.700%	12/1/42	11,713	9,277
4 TWDC Enterprises 18 Corp.	4.125%	6/1/44	7,896	6,584
4 TWDC Enterprises 18 Corp.	3.000%	7/30/46	2,318	1,579
VeriSign Inc.	2.700%	6/15/31	9,842	8,228
Verizon Communications Inc.	0.850%	11/20/25	18,190	17,103
Verizon Communications Inc.	1.450%	3/20/26	19,531	18,294
Verizon Communications Inc.	2.625%	8/15/26	16,915	16,037
Verizon Communications Inc.	4.125%	3/16/27	41,760	40,707
Verizon Communications Inc.	3.000%	3/22/27	5,819	5,507
Verizon Communications Inc.	2.100%	3/22/28	47,300	42,545
Verizon Communications Inc.	4.329%	9/21/28	63,345	61,587
Verizon Communications Inc.	3.875%	2/8/29	4,894	4,651
Verizon Communications Inc.	4.016%	12/3/29	56,070	52,983
Verizon Communications Inc.	3.150%	3/22/30	28,124	25,351
Verizon Communications Inc.	1.500%	9/18/30	14,170	11,557
Verizon Communications Inc.	1.680%	10/30/30	19,711	16,020
Verizon Communications Inc.	7.750%	12/1/30	3,553	4,043
Verizon Communications Inc.	1.750%	1/20/31	32,353	26,184
Verizon Communications Inc.	2.550%	3/21/31	49,418	41,978
Verizon Communications Inc.	2.355%	3/15/32	54,792	44,780
Verizon Communications Inc.	5.050%	5/9/33	11,879	11,713

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Verizon Communications Inc.	4.500%	8/10/33	45,343	42,624
Verizon Communications Inc.	4.400%	11/1/34	38,590	35,758
Verizon Communications Inc.	5.850%	9/15/35	1,465	1,516
Verizon Communications Inc.	4.272%	1/15/36	16,335	14,788
Verizon Communications Inc.	5.250%	3/16/37	18,468	18,237
Verizon Communications Inc.	4.812%	3/15/39	21,313	19,765
Verizon Communications Inc.	2.650%	11/20/40	54,852	37,791
Verizon Communications Inc.	3.400%	3/22/41	53,923	41,216
Verizon Communications Inc.	2.850%	9/3/41	15,415	10,800
Verizon Communications Inc.	4.750%	11/1/41	9,362	8,626
Verizon Communications Inc.	3.850%	11/1/42	9,556	7,575
Verizon Communications Inc.	6.550%	9/15/43	5,078	5,584
Verizon Communications Inc.	4.125%	8/15/46	20,004	16,168
Verizon Communications Inc.	4.862%	8/21/46	29,016	26,328
Verizon Communications Inc.	5.500%	3/16/47	5,179	5,168
Verizon Communications Inc.	4.522%	9/15/48	16,423	14,081
Verizon Communications Inc.	4.000%	3/22/50	20,874	16,267
Verizon Communications Inc.	2.875%	11/20/50	37,596	23,647
Verizon Communications Inc.	3.550%	3/22/51	62,907	45,274
Verizon Communications Inc.	5.500%	2/23/54	13,770	13,484
Verizon Communications Inc.	5.012%	8/21/54	1,800	1,638
Verizon Communications Inc.	2.987%	10/30/56	66,157	40,499
Verizon Communications Inc.	3.000%	11/20/60	23,572	14,110
Verizon Communications Inc.	3.700%	3/22/61	36,900	26,027
Vodafone Group plc	4.375%	5/30/28	9,626	9,424
Vodafone Group plc	7.875%	2/15/30	3,213	3,625
Vodafone Group plc	6.150%	2/27/37	13,774	14,606
Vodafone Group plc	5.250%	5/30/48	6,184	5,707
Vodafone Group plc	4.875%	6/19/49	26,539	22,968
Vodafone Group plc	4.250%	9/17/50	22,915	17,878
Vodafone Group plc	5.625%	2/10/53	22,556	21,599
Vodafone Group plc	5.750%	6/28/54	36,000	34,857
Vodafone Group plc	5.125%	6/19/59	6,567	5,698
Vodafone Group plc	5.750%	2/10/63	4,540	4,303
Vodafone Group plc	5.875%	6/28/64	12,800	12,301
Walt Disney Co.	3.700%	10/15/25	15,085	14,797
Walt Disney Co.	1.750%	1/13/26	19,933	18,910
Walt Disney Co.	3.375%	11/15/26	10,879	10,462
Walt Disney Co.	3.700%	3/23/27	8,620	8,352
Walt Disney Co.	2.200%	1/13/28	15,571	14,240
Walt Disney Co.	2.000%	9/1/29	20,625	17,911
Walt Disney Co.	3.800%	3/22/30	16,835	15,947
Walt Disney Co.	2.650%	1/13/31	10,643	9,285
Walt Disney Co.	6.550%	3/15/33	9,568	10,535
Walt Disney Co.	6.200%	12/15/34	19,102	20,756
Walt Disney Co.	6.400%	12/15/35	15,734	17,222
Walt Disney Co.	6.150%	3/1/37	12,593	13,621
Walt Disney Co.	6.650%	11/15/37	8,349	9,388
Walt Disney Co.	4.625%	3/23/40	13,095	12,096
Walt Disney Co.	3.500%	5/13/40	25,010	19,944
Walt Disney Co.	6.150%	2/15/41	934	1,000
Walt Disney Co.	5.400%	10/1/43	9,060	8,950
Walt Disney Co.	4.750%	9/15/44	18,703	16,895
Walt Disney Co.	4.950%	10/15/45	2,541	2,360
Walt Disney Co.	4.750%	11/15/46	8,268	7,432
Walt Disney Co.	2.750%	9/1/49	25,630	16,272
Walt Disney Co.	4.700%	3/23/50	15,075	13,616
Walt Disney Co.	3.600%	1/13/51	27,575	20,559
Walt Disney Co.	3.800%	5/13/60	15,084	11,182
Warnermedia Holdings Inc.	3.755%	3/15/27	49,362	46,822
Warnermedia Holdings Inc.	4.054%	3/15/29	20,650	19,071
Warnermedia Holdings Inc.	4.279%	3/15/32	65,975	57,569
Warnermedia Holdings Inc.	5.050%	3/15/42	62,275	50,609
Warnermedia Holdings Inc.	5.141%	3/15/52	82,134	63,915
Warnermedia Holdings Inc.	5.391%	3/15/62	34,822	27,163
Weibo Corp.	3.375%	7/8/30	9,955	8,703
				6,824,811
Consumer Discretionary (1.8%)				
Alibaba Group Holding Ltd.	3.400%	12/6/27	33,285	31,429

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Alibaba Group Holding Ltd.	2.125%	2/9/31	17,576	14,541
Alibaba Group Holding Ltd.	4.500%	11/28/34	9,216	8,494
Alibaba Group Holding Ltd.	4.000%	12/6/37	13,913	11,807
Alibaba Group Holding Ltd.	2.700%	2/9/41	10,505	7,052
Alibaba Group Holding Ltd.	4.200%	12/6/47	22,932	18,122
Alibaba Group Holding Ltd.	3.150%	2/9/51	18,823	11,983
Alibaba Group Holding Ltd.	4.400%	12/6/57	12,997	10,246
Alibaba Group Holding Ltd.	3.250%	2/9/61	13,292	8,088
Amazon.com Inc.	4.600%	12/1/25	15,118	15,019
Amazon.com Inc.	5.200%	12/3/25	18,477	18,508
Amazon.com Inc.	1.000%	5/12/26	16,478	15,327
Amazon.com Inc.	3.300%	4/13/27	23,974	22,993
Amazon.com Inc.	1.200%	6/3/27	27,648	24,966
Amazon.com Inc.	3.150%	8/22/27	43,730	41,539
Amazon.com Inc.	4.550%	12/1/27	19,489	19,346
Amazon.com Inc.	1.650%	5/12/28	47,112	41,957
Amazon.com Inc.	3.450%	4/13/29	32,532	30,863
Amazon.com Inc.	4.650%	12/1/29	13,810	13,754
Amazon.com Inc.	1.500%	6/3/30	295	246
Amazon.com Inc.	2.100%	5/12/31	48,329	40,721
Amazon.com Inc.	3.600%	4/13/32	21,179	19,459
Amazon.com Inc.	4.700%	12/1/32	15,965	15,824
Amazon.com Inc.	4.800%	12/5/34	20,650	20,503
Amazon.com Inc.	3.875%	8/22/37	78,977	69,739
Amazon.com Inc.	2.875%	5/12/41	32,414	23,798
Amazon.com Inc.	4.950%	12/5/44	5,742	5,549
Amazon.com Inc.	4.050%	8/22/47	33,934	28,272
Amazon.com Inc.	2.500%	6/3/50	39,068	23,896
Amazon.com Inc.	3.100%	5/12/51	52,670	36,192
Amazon.com Inc.	3.950%	4/13/52	16,310	13,130
Amazon.com Inc.	4.250%	8/22/57	28,857	24,172
Amazon.com Inc.	2.700%	6/3/60	32,705	19,248
Amazon.com Inc.	3.250%	5/12/61	27,218	18,154
Amazon.com Inc.	4.100%	4/13/62	10,261	8,205
4 American Honda Finance Corp.	1.200%	7/8/25	8,296	7,949
4 American Honda Finance Corp.	1.000%	9/10/25	11,754	11,154
4 American Honda Finance Corp.	4.950%	1/9/26	7,435	7,398
4 American Honda Finance Corp.	5.250%	7/7/26	15,625	15,657
4 American Honda Finance Corp.	1.300%	9/9/26	3,594	3,310
4 American Honda Finance Corp.	2.300%	9/9/26	8,853	8,331
4 American Honda Finance Corp.	2.350%	1/8/27	5,830	5,452
4 American Honda Finance Corp.	4.900%	3/12/27	16,360	16,301
4 American Honda Finance Corp.	2.000%	3/24/28	14,851	13,355
4 American Honda Finance Corp.	5.125%	7/7/28	10,270	10,318
4 American Honda Finance Corp.	5.650%	11/15/28	8,360	8,565
4 American Honda Finance Corp.	2.250%	1/12/29	5,630	5,005
4 American Honda Finance Corp.	4.900%	3/13/29	2,928	2,916
4 American Honda Finance Corp.	4.600%	4/17/30	15,895	15,574
4 American Honda Finance Corp.	1.800%	1/13/31	13,537	11,092
4 American Honda Finance Corp.	4.900%	1/10/34	11,122	10,792
4 American University	3.672%	4/1/49	7,519	5,869
Aptiv plc	4.350%	3/15/29	2,040	1,969
Aptiv plc	3.250%	3/1/32	8,498	7,363
Aptiv plc	4.400%	10/1/46	1,041	812
Aptiv plc	5.400%	3/15/49	5,360	4,798
Aptiv plc	3.100%	12/1/51	19,549	11,928
Aptiv plc	4.150%	5/1/52	12,940	9,628
AutoNation Inc.	4.500%	10/1/25	6,029	5,932
AutoNation Inc.	3.800%	11/15/27	8,475	7,978
AutoNation Inc.	1.950%	8/1/28	770	667
AutoNation Inc.	4.750%	6/1/30	4,140	3,959
AutoNation Inc.	2.400%	8/1/31	5,110	4,109
AutoNation Inc.	3.850%	3/1/32	12,880	11,455
AutoZone Inc.	3.125%	4/21/26	11,728	11,270
AutoZone Inc.	5.050%	7/15/26	7,074	7,049
AutoZone Inc.	3.750%	6/1/27	12,724	12,236
AutoZone Inc.	4.500%	2/1/28	5,592	5,466
AutoZone Inc.	6.250%	11/1/28	6,500	6,780
AutoZone Inc.	3.750%	4/18/29	10,479	9,867
AutoZone Inc.	5.100%	7/15/29	7,950	7,915

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
AutoZone Inc.	4.000%	4/15/30	18,069	16,992
AutoZone Inc.	1.650%	1/15/31	9,161	7,347
AutoZone Inc.	4.750%	8/1/32	21,964	21,101
AutoZone Inc.	4.750%	2/1/33	7,725	7,374
AutoZone Inc.	5.200%	8/1/33	5,400	5,317
AutoZone Inc.	6.550%	11/1/33	3,635	3,903
AutoZone Inc.	5.400%	7/15/34	8,225	8,135
Best Buy Co. Inc.	4.450%	10/1/28	10,200	9,941
Best Buy Co. Inc.	1.950%	10/1/30	4,697	3,892
BorgWarner Inc.	2.650%	7/1/27	14,417	13,375
BorgWarner Inc.	4.375%	3/15/45	6,180	4,931
4 Brown University	2.924%	9/1/50	7,391	5,092
Brunswick Corp.	5.850%	3/18/29	3,259	3,259
Brunswick Corp.	2.400%	8/18/31	8,970	7,164
Brunswick Corp.	4.400%	9/15/32	5,895	5,248
Brunswick Corp.	5.100%	4/1/52	5,370	4,180
4 California Endowment	2.498%	4/1/51	4,184	2,571
California Institute of Technology	4.321%	8/1/45	5,192	4,618
California Institute of Technology	4.700%	11/1/11	8,792	7,511
California Institute of Technology	3.650%	9/1/19	6,645	4,421
4 Case Western Reserve University	5.405%	6/1/22	3,420	3,248
Choice Hotels International Inc.	3.700%	12/1/29	2,855	2,565
Choice Hotels International Inc.	3.700%	1/15/31	2,540	2,241
2 Choice Hotels International Inc.	5.850%	8/1/34	5,950	5,860
Claremont Mckenna College	3.775%	1/1/22	10,300	6,855
Cornell University	4.835%	6/15/34	6,525	6,488
Darden Restaurants Inc.	3.850%	5/1/27	6,145	5,904
Darden Restaurants Inc.	4.550%	2/15/48	5,270	4,285
Dick's Sporting Goods Inc.	3.150%	1/15/32	4,600	3,910
Dick's Sporting Goods Inc.	4.100%	1/15/52	13,225	9,317
DR Horton Inc.	2.600%	10/15/25	8,324	8,021
DR Horton Inc.	1.400%	10/15/27	4,322	3,845
4 Duke University	2.682%	10/1/44	9,288	6,782
4 Duke University	2.757%	10/1/50	4,405	2,894
4 Duke University	2.832%	10/1/55	13,178	8,547
eBay Inc.	5.900%	11/22/25	5,415	5,443
eBay Inc.	1.400%	5/10/26	11,355	10,563
eBay Inc.	3.600%	6/5/27	14,187	13,616
eBay Inc.	2.700%	3/11/30	19,578	17,254
eBay Inc.	2.600%	5/10/31	12,621	10,711
eBay Inc.	4.000%	7/15/42	12,791	10,231
eBay Inc.	3.650%	5/10/51	14,060	10,019
4 Emory University	2.143%	9/1/30	5,260	4,483
4 Emory University	2.969%	9/1/50	5,757	3,941
4 Ford Foundation	2.415%	6/1/50	5,830	3,514
4 Ford Foundation	2.815%	6/1/70	13,690	7,963
Ford Motor Co.	9.625%	4/22/30	1,855	2,158
Ford Motor Co.	7.450%	7/16/31	11,092	11,921
Ford Motor Co.	3.250%	2/12/32	49,139	40,656
Ford Motor Co.	6.100%	8/19/32	12,888	12,872
Ford Motor Co.	4.750%	1/15/43	35,258	28,546
Ford Motor Co.	7.400%	11/1/46	2,383	2,573
Ford Motor Co.	5.291%	12/8/46	11,796	10,312
Ford Motor Credit Co. LLC	4.134%	8/4/25	9,262	9,088
Ford Motor Credit Co. LLC	6.950%	3/6/26	185	188
Ford Motor Credit Co. LLC	4.542%	8/1/26	4,007	3,902
Ford Motor Credit Co. LLC	2.700%	8/10/26	7,599	7,139
Ford Motor Credit Co. LLC	4.271%	1/9/27	12,015	11,575
Ford Motor Credit Co. LLC	5.800%	3/5/27	495	495
Ford Motor Credit Co. LLC	5.850%	5/17/27	18,983	19,001
Ford Motor Credit Co. LLC	4.950%	5/28/27	17,034	16,637
Ford Motor Credit Co. LLC	4.125%	8/17/27	16,030	15,236
Ford Motor Credit Co. LLC	3.815%	11/2/27	4,262	3,997
Ford Motor Credit Co. LLC	7.350%	11/4/27	12,889	13,438
Ford Motor Credit Co. LLC	2.900%	2/16/28	7,922	7,166
Ford Motor Credit Co. LLC	6.800%	5/12/28	8,559	8,822
Ford Motor Credit Co. LLC	6.798%	11/7/28	30,190	31,212
Ford Motor Credit Co. LLC	2.900%	2/10/29	5,147	4,540
Ford Motor Credit Co. LLC	5.800%	3/8/29	18,055	18,004
Ford Motor Credit Co. LLC	5.113%	5/3/29	54,596	52,779

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Ford Motor Credit Co. LLC	7.350%	3/6/30	29,107	30,800
Ford Motor Credit Co. LLC	7.200%	6/10/30	3,168	3,334
Ford Motor Credit Co. LLC	4.000%	11/13/30	28,483	25,425
Ford Motor Credit Co. LLC	6.050%	3/5/31	10,612	10,619
Ford Motor Credit Co. LLC	3.625%	6/17/31	2,664	2,295
Ford Motor Credit Co. LLC	7.122%	11/7/33	27,638	29,194
Ford Motor Credit Co. LLC	6.125%	3/8/34	39,975	39,604
Fortune Brands Innovations Inc.	3.250%	9/15/29	9,020	8,177
Fortune Brands Innovations Inc.	4.000%	3/25/32	2,936	2,666
Fortune Brands Innovations Inc.	5.875%	6/1/33	9,495	9,619
Fortune Brands Innovations Inc.	4.500%	3/25/52	4,140	3,256
General Motors Co.	6.125%	10/1/25	6,540	6,573
General Motors Co.	5.000%	10/1/28	4,174	4,135
General Motors Co.	5.400%	10/15/29	18,287	18,191
General Motors Co.	5.600%	10/15/32	2,335	2,335
General Motors Co.	5.000%	4/1/35	20,828	19,483
General Motors Co.	6.600%	4/1/36	23,700	24,831
General Motors Co.	5.150%	4/1/38	12,704	11,682
General Motors Co.	6.250%	10/2/43	31,362	31,236
General Motors Co.	5.200%	4/1/45	13,517	11,861
General Motors Co.	6.750%	4/1/46	19,267	20,148
General Motors Co.	5.400%	4/1/48	13,252	11,869
General Motors Co.	5.950%	4/1/49	1,623	1,574
General Motors Financial Co. Inc.	4.300%	7/13/25	35,627	35,149
General Motors Financial Co. Inc.	1.250%	1/8/26	11,793	11,044
General Motors Financial Co. Inc.	5.250%	3/1/26	15,808	15,719
General Motors Financial Co. Inc.	5.400%	4/6/26	14,235	14,204
General Motors Financial Co. Inc.	1.500%	6/10/26	18,285	16,935
General Motors Financial Co. Inc.	4.000%	10/6/26	26,272	25,439
General Motors Financial Co. Inc.	4.350%	1/17/27	26,028	25,350
General Motors Financial Co. Inc.	5.000%	4/9/27	17,043	16,872
General Motors Financial Co. Inc.	5.400%	5/8/27	8,075	8,071
General Motors Financial Co. Inc.	5.350%	7/15/27	13,000	12,966
General Motors Financial Co. Inc.	2.700%	8/20/27	10,197	9,410
General Motors Financial Co. Inc.	3.850%	1/5/28	9,126	8,658
General Motors Financial Co. Inc.	2.400%	4/10/28	18,375	16,481
General Motors Financial Co. Inc.	5.800%	6/23/28	18,000	18,208
General Motors Financial Co. Inc.	5.800%	1/7/29	17,622	17,787
General Motors Financial Co. Inc.	5.650%	1/17/29	11,649	11,708
General Motors Financial Co. Inc.	4.300%	4/6/29	17,780	16,892
General Motors Financial Co. Inc.	5.550%	7/15/29	15,860	15,864
General Motors Financial Co. Inc.	3.600%	6/21/30	13,440	12,071
General Motors Financial Co. Inc.	2.350%	1/8/31	3,003	2,463
General Motors Financial Co. Inc.	5.750%	2/8/31	2,930	2,938
General Motors Financial Co. Inc.	2.700%	6/10/31	13,718	11,355
General Motors Financial Co. Inc.	5.600%	6/18/31	10,000	9,922
General Motors Financial Co. Inc.	3.100%	1/12/32	5,966	5,013
General Motors Financial Co. Inc.	6.400%	1/9/33	13,525	14,031
General Motors Financial Co. Inc.	6.100%	1/7/34	20,869	21,098
General Motors Financial Co. Inc.	5.950%	4/4/34	15,620	15,630
Genuine Parts Co.	1.875%	11/1/30	6,665	5,400
Genuine Parts Co.	6.875%	11/1/33	7,500	8,236
4 George Washington University	4.300%	9/15/44	6,310	5,635
George Washington University	4.868%	9/15/45	5,069	4,822
4 George Washington University	4.126%	9/15/48	11,102	9,430
4 Georgetown University	4.315%	4/1/49	4,870	4,216
4 Georgetown University	2.943%	4/1/50	8,518	5,715
Georgetown University	5.115%	4/1/53	3,860	3,805
4 Georgetown University	5.215%	10/1/18	3,932	3,617
GXO Logistics Inc.	1.650%	7/15/26	6,979	6,435
GXO Logistics Inc.	6.250%	5/6/29	1,645	1,675
GXO Logistics Inc.	2.650%	7/15/31	8,750	7,109
GXO Logistics Inc.	6.500%	5/6/34	6,485	6,586
Harley-Davidson Inc.	3.500%	7/28/25	8,945	8,737
Harley-Davidson Inc.	4.625%	7/28/45	14,575	11,798
Hasbro Inc.	3.550%	11/19/26	16,176	15,443
Hasbro Inc.	3.500%	9/15/27	6,491	6,116
Hasbro Inc.	3.900%	11/19/29	12,079	11,143
Hasbro Inc.	6.350%	3/15/40	6,444	6,586
Hasbro Inc.	5.100%	5/15/44	3,987	3,423

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Home Depot Inc.	3.350%	9/15/25	4,173	4,079
	Home Depot Inc.	5.100%	12/24/25	34,275	34,247
	Home Depot Inc.	3.000%	4/1/26	17,741	17,102
	Home Depot Inc.	5.150%	6/25/26	27,485	27,511
	Home Depot Inc.	2.125%	9/15/26	13,409	12,598
	Home Depot Inc.	4.950%	9/30/26	6,740	6,729
	Home Depot Inc.	2.500%	4/15/27	22,699	21,258
	Home Depot Inc.	4.875%	6/25/27	12,000	11,979
	Home Depot Inc.	2.800%	9/14/27	24,506	22,956
	Home Depot Inc.	0.900%	3/15/28	2,758	2,400
	Home Depot Inc.	1.500%	9/15/28	4,913	4,311
	Home Depot Inc.	3.900%	12/6/28	5,763	5,567
	Home Depot Inc.	4.900%	4/15/29	4,905	4,914
	Home Depot Inc.	2.950%	6/15/29	26,788	24,552
	Home Depot Inc.	4.750%	6/25/29	13,750	13,672
	Home Depot Inc.	2.700%	4/15/30	39,467	35,157
	Home Depot Inc.	1.375%	3/15/31	24,232	19,308
	Home Depot Inc.	4.850%	6/25/31	10,900	10,812
	Home Depot Inc.	1.875%	9/15/31	14,863	12,106
	Home Depot Inc.	3.250%	4/15/32	19,707	17,480
	Home Depot Inc.	4.500%	9/15/32	12,934	12,542
	Home Depot Inc.	4.950%	6/25/34	7,000	6,929
	Home Depot Inc.	5.875%	12/16/36	37,357	39,591
	Home Depot Inc.	3.300%	4/15/40	21,026	16,367
	Home Depot Inc.	5.400%	9/15/40	12,967	12,944
	Home Depot Inc.	5.950%	4/1/41	11,086	11,720
	Home Depot Inc.	4.200%	4/1/43	13,727	11,638
	Home Depot Inc.	4.875%	2/15/44	10,251	9,494
	Home Depot Inc.	4.400%	3/15/45	7,529	6,513
	Home Depot Inc.	4.250%	4/1/46	12,073	10,158
	Home Depot Inc.	3.900%	6/15/47	19,862	15,695
	Home Depot Inc.	4.500%	12/6/48	7,638	6,621
	Home Depot Inc.	3.125%	12/15/49	25,425	17,324
	Home Depot Inc.	3.350%	4/15/50	36,407	25,886
	Home Depot Inc.	2.375%	3/15/51	1,520	873
	Home Depot Inc.	2.750%	9/15/51	6,799	4,234
	Home Depot Inc.	3.625%	4/15/52	23,880	17,668
	Home Depot Inc.	4.950%	9/15/52	19,725	18,246
	Home Depot Inc.	5.300%	6/25/54	24,700	24,116
	Home Depot Inc.	3.500%	9/15/56	14,291	10,137
	Home Depot Inc.	5.400%	6/25/64	8,188	7,980
	Honda Motor Co. Ltd.	2.534%	3/10/27	3,488	3,268
	Honda Motor Co. Ltd.	2.967%	3/10/32	13,330	11,691
4	Howard University	5.209%	10/1/52	4,440	3,983
	Hyatt Hotels Corp.	4.850%	3/15/26	9,375	9,268
	Hyatt Hotels Corp.	5.750%	1/30/27	5,027	5,072
	Hyatt Hotels Corp.	4.375%	9/15/28	10,688	10,323
	Hyatt Hotels Corp.	5.250%	6/30/29	4,650	4,612
	Hyatt Hotels Corp.	5.750%	4/23/30	11,218	11,397
	Hyatt Hotels Corp.	5.500%	6/30/34	6,000	5,838
	JD.com Inc.	3.875%	4/29/26	6,970	6,786
	JD.com Inc.	3.375%	1/14/30	9,826	8,946
	JD.com Inc.	4.125%	1/14/50	3,885	2,987
4	Johns Hopkins University	4.705%	7/1/32	4,935	4,847
4	Johns Hopkins University	4.083%	7/1/53	5,514	4,662
4	Johns Hopkins University	2.813%	1/1/60	8,237	5,201
	Las Vegas Sands Corp.	5.900%	6/1/27	17,145	17,232
	Las Vegas Sands Corp.	6.000%	8/15/29	11,500	11,587
	Las Vegas Sands Corp.	6.200%	8/15/34	7,000	7,045
	Lear Corp.	3.800%	9/15/27	3,346	3,195
	Lear Corp.	4.250%	5/15/29	9,974	9,502
	Lear Corp.	3.500%	5/30/30	7,500	6,764
	Lear Corp.	2.600%	1/15/32	3,440	2,815
	Lear Corp.	5.250%	5/15/49	8,046	7,139
	Lear Corp.	3.550%	1/15/52	2,075	1,418
	Leggett & Platt Inc.	3.500%	11/15/27	14,485	13,278
	Leggett & Platt Inc.	4.400%	3/15/29	6,480	5,924
	Leggett & Platt Inc.	3.500%	11/15/51	7,975	5,204
	Leland Stanford Junior University	1.289%	6/1/27	4,868	4,402
	Leland Stanford Junior University	3.647%	5/1/48	15,666	12,614

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Leland Stanford Junior University	2.413%	6/1/50	5,971	3,731
Lennar Corp.	5.250%	6/1/26	19,065	19,013
Lennar Corp.	4.750%	11/29/27	18,349	18,092
Lowe's Cos. Inc.	4.400%	9/8/25	4,800	4,738
Lowe's Cos. Inc.	3.375%	9/15/25	18,495	18,045
Lowe's Cos. Inc.	4.800%	4/1/26	11,318	11,225
Lowe's Cos. Inc.	2.500%	4/15/26	23,726	22,601
Lowe's Cos. Inc.	3.350%	4/1/27	9,881	9,432
Lowe's Cos. Inc.	3.100%	5/3/27	17,615	16,678
Lowe's Cos. Inc.	1.300%	4/15/28	9,594	8,371
Lowe's Cos. Inc.	1.700%	9/15/28	12,369	10,809
Lowe's Cos. Inc.	6.500%	3/15/29	3,440	3,669
Lowe's Cos. Inc.	3.650%	4/5/29	21,884	20,594
Lowe's Cos. Inc.	4.500%	4/15/30	9,134	8,866
Lowe's Cos. Inc.	1.700%	10/15/30	16,010	13,070
Lowe's Cos. Inc.	2.625%	4/1/31	31,219	26,653
Lowe's Cos. Inc.	3.750%	4/1/32	31,295	28,409
Lowe's Cos. Inc.	5.000%	4/15/33	15,540	15,301
Lowe's Cos. Inc.	5.150%	7/1/33	3,130	3,114
Lowe's Cos. Inc.	5.000%	4/15/40	10,043	9,372
Lowe's Cos. Inc.	2.800%	9/15/41	10,492	7,195
Lowe's Cos. Inc.	3.700%	4/15/46	16,638	12,218
Lowe's Cos. Inc.	4.050%	5/3/47	16,737	12,925
Lowe's Cos. Inc.	4.550%	4/5/49	17,044	14,115
Lowe's Cos. Inc.	5.125%	4/15/50	7,385	6,691
Lowe's Cos. Inc.	3.000%	10/15/50	15,597	9,764
Lowe's Cos. Inc.	3.500%	4/1/51	6,340	4,339
Lowe's Cos. Inc.	4.250%	4/1/52	25,524	20,065
Lowe's Cos. Inc.	5.625%	4/15/53	8,087	7,831
Lowe's Cos. Inc.	5.750%	7/1/53	2,395	2,361
Lowe's Cos. Inc.	4.450%	4/1/62	6,920	5,386
Lowe's Cos. Inc.	5.800%	9/15/62	18,873	18,335
Lowe's Cos. Inc.	5.850%	4/1/63	9,785	9,548
Magna International Inc.	4.150%	10/1/25	5,144	5,061
Magna International Inc.	5.050%	3/14/29	10,000	9,985
Magna International Inc.	2.450%	6/15/30	7,489	6,460
Magna International Inc.	5.500%	3/21/33	6,500	6,611
Marriott International Inc.	3.750%	10/1/25	7,406	7,250
4 Marriott International Inc.	3.125%	6/15/26	10,843	10,406
Marriott International Inc.	5.000%	10/15/27	8,070	8,048
4 Marriott International Inc.	4.000%	4/15/28	11,085	10,642
Marriott International Inc.	5.550%	10/15/28	10,000	10,133
4 Marriott International Inc.	4.650%	12/1/28	4,245	4,157
Marriott International Inc.	4.875%	5/15/29	8,080	7,978
4 Marriott International Inc.	4.625%	6/15/30	15,465	15,007
4 Marriott International Inc.	2.850%	4/15/31	11,983	10,259
4 Marriott International Inc.	3.500%	10/15/32	10,050	8,724
4 Marriott International Inc.	2.750%	10/15/33	8,640	6,976
Marriott International Inc.	5.300%	5/15/34	13,030	12,788
Masco Corp.	3.500%	11/15/27	7,402	6,994
Masco Corp.	1.500%	2/15/28	8,005	7,017
Masco Corp.	2.000%	10/1/30	4,081	3,359
Masco Corp.	2.000%	2/15/31	7,003	5,707
Masco Corp.	4.500%	5/15/47	7,220	5,975
Masco Corp.	3.125%	2/15/51	3,284	2,128
4 Massachusetts Institute of Technology	3.959%	7/1/38	7,088	6,462
4 Massachusetts Institute of Technology	2.989%	7/1/50	7,845	5,508
4 Massachusetts Institute of Technology	2.294%	7/1/51	4,217	2,530
Massachusetts Institute of Technology	3.067%	4/1/52	7,225	5,132
Massachusetts Institute of Technology	5.600%	7/1/11	10,296	10,884
Massachusetts Institute of Technology	4.678%	7/1/14	6,956	6,163
Massachusetts Institute of Technology	3.885%	7/1/16	6,715	4,944
Mattel Inc.	5.450%	11/1/41	4,100	3,672
4 McDonald's Corp.	3.300%	7/1/25	6,508	6,375
4 McDonald's Corp.	1.450%	9/1/25	4,915	4,703
4 McDonald's Corp.	3.700%	1/30/26	15,262	14,915
4 McDonald's Corp.	3.500%	3/1/27	16,044	15,401
4 McDonald's Corp.	3.500%	7/1/27	8,188	7,846
4 McDonald's Corp.	3.800%	4/1/28	26,425	25,372
McDonald's Corp.	4.800%	8/14/28	12,975	12,896

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4	McDonald's Corp.	5.000%	5/17/29	6,400	6,395
4	McDonald's Corp.	2.625%	9/1/29	18,201	16,310
4	McDonald's Corp.	2.125%	3/1/30	9,247	7,941
4	McDonald's Corp.	3.600%	7/1/30	9,126	8,460
	McDonald's Corp.	4.950%	8/14/33	4,105	4,042
4	McDonald's Corp.	5.200%	5/17/34	9,815	9,845
4	McDonald's Corp.	4.700%	12/9/35	14,855	14,108
4	McDonald's Corp.	6.300%	10/15/37	6,211	6,655
4	McDonald's Corp.	6.300%	3/1/38	10,924	11,715
4	McDonald's Corp.	5.700%	2/1/39	15,200	15,537
4	McDonald's Corp.	4.875%	7/15/40	2,371	2,186
4	McDonald's Corp.	3.700%	2/15/42	7,824	6,131
4	McDonald's Corp.	3.625%	5/1/43	4,634	3,539
4	McDonald's Corp.	4.600%	5/26/45	7,738	6,695
4	McDonald's Corp.	4.875%	12/9/45	25,584	22,991
4	McDonald's Corp.	4.450%	3/1/47	14,602	12,257
4	McDonald's Corp.	4.450%	9/1/48	3,901	3,277
4	McDonald's Corp.	3.625%	9/1/49	17,283	12,537
4	McDonald's Corp.	4.200%	4/1/50	13,270	10,586
4	McDonald's Corp.	5.150%	9/9/52	10,205	9,420
	McDonald's Corp.	5.450%	8/14/53	5,035	4,865
	MDC Holdings Inc.	6.000%	1/15/43	9,371	9,851
	Mercedes-Benz Finance North America LLC	8.500%	1/18/31	10,630	12,640
7	Mercedes-Benz Finance North America LLC	2.450%	3/2/31	3,000	2,574
	Mohawk Industries Inc.	5.850%	9/18/28	5,312	5,420
	Mohawk Industries Inc.	3.625%	5/15/30	6,540	5,993
	NIKE Inc.	2.375%	11/1/26	14,002	13,199
	NIKE Inc.	2.750%	3/27/27	7,945	7,524
	NIKE Inc.	2.850%	3/27/30	16,258	14,631
	NIKE Inc.	3.250%	3/27/40	13,202	10,296
	NIKE Inc.	3.625%	5/1/43	6,957	5,498
	NIKE Inc.	3.875%	11/1/45	5,393	4,328
	NIKE Inc.	3.375%	11/1/46	6,660	4,906
	NIKE Inc.	3.375%	3/27/50	21,049	15,157
4	Northeastern University	2.894%	10/1/50	4,075	2,760
4	Northwestern University	4.643%	12/1/44	13,101	12,407
4	Northwestern University	2.640%	12/1/50	5,813	3,816
4	Northwestern University	3.662%	12/1/57	7,267	5,513
	NVR Inc.	3.000%	5/15/30	11,700	10,367
	O'Reilly Automotive Inc.	3.550%	3/15/26	5,851	5,670
	O'Reilly Automotive Inc.	5.750%	11/20/26	3,275	3,306
	O'Reilly Automotive Inc.	3.600%	9/1/27	21,654	20,633
	O'Reilly Automotive Inc.	4.350%	6/1/28	4,753	4,624
	O'Reilly Automotive Inc.	3.900%	6/1/29	15,150	14,326
	O'Reilly Automotive Inc.	4.200%	4/1/30	8,131	7,747
	O'Reilly Automotive Inc.	1.750%	3/15/31	4,575	3,690
	O'Reilly Automotive Inc.	4.700%	6/15/32	10,000	9,655
	Owens Corning	3.400%	8/15/26	5,350	5,128
	Owens Corning	5.500%	6/15/27	2,725	2,750
	Owens Corning	3.950%	8/15/29	5,850	5,527
	Owens Corning	3.875%	6/1/30	5,000	4,656
	Owens Corning	5.700%	6/15/34	10,310	10,408
	Owens Corning	7.000%	12/1/36	859	953
	Owens Corning	4.300%	7/15/47	9,025	7,251
	Owens Corning	4.400%	1/30/48	5,205	4,198
	Owens Corning	5.950%	6/15/54	10,930	11,004
4	President & Fellows of Harvard College	4.609%	2/15/35	9,415	9,215
7	President & Fellows of Harvard College	6.500%	1/15/39	100	115
	President & Fellows of Harvard College	4.875%	10/15/40	6,312	6,148
	President & Fellows of Harvard College	3.150%	7/15/46	11,237	8,280
	President & Fellows of Harvard College	2.517%	10/15/50	11,200	7,069
	President & Fellows of Harvard College	3.745%	11/15/52	6,583	5,295
	President & Fellows of Harvard College	3.300%	7/15/56	6,579	4,721
	PulteGroup Inc.	5.000%	1/15/27	8,717	8,651
	PulteGroup Inc.	7.875%	6/15/32	806	922
	PulteGroup Inc.	6.375%	5/15/33	7,501	7,882
	PulteGroup Inc.	6.000%	2/15/35	5,232	5,377
	Ralph Lauren Corp.	3.750%	9/15/25	5,406	5,297
	Ralph Lauren Corp.	2.950%	6/15/30	10,967	9,790
4	Rockefeller Foundation	2.492%	10/1/50	15,814	9,805

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Ross Stores Inc.	1.875%	4/15/31	8,000	6,547
Sands China Ltd.	5.125%	8/8/25	23,021	22,833
Sands China Ltd.	4.050%	1/8/26	10,560	10,219
Sands China Ltd.	2.300%	3/8/27	9,179	8,368
Sands China Ltd.	5.400%	8/8/28	26,310	25,760
Sands China Ltd.	2.850%	3/8/29	8,365	7,321
Sands China Ltd.	4.375%	6/18/30	9,060	8,341
Sands China Ltd.	3.250%	8/8/31	7,805	6,554
Snap-on Inc.	3.250%	3/1/27	2,907	2,790
Snap-on Inc.	4.100%	3/1/48	5,204	4,257
Snap-on Inc.	3.100%	5/1/50	8,066	5,495
Stanley Black & Decker Inc.	3.400%	3/1/26	9,741	9,437
Stanley Black & Decker Inc.	4.250%	11/15/28	2,648	2,554
Stanley Black & Decker Inc.	2.300%	3/15/30	23,640	20,129
Stanley Black & Decker Inc.	5.200%	9/1/40	7,725	7,207
Stanley Black & Decker Inc.	4.850%	11/15/48	6,560	5,541
Stanley Black & Decker Inc.	2.750%	11/15/50	2,515	1,440
Starbucks Corp.	3.800%	8/15/25	28,790	28,305
Starbucks Corp.	4.750%	2/15/26	4,085	4,057
Starbucks Corp.	2.450%	6/15/26	19,175	18,217
Starbucks Corp.	2.000%	3/12/27	5,155	4,757
Starbucks Corp.	3.500%	3/1/28	4,541	4,307
Starbucks Corp.	4.000%	11/15/28	5,953	5,735
Starbucks Corp.	3.550%	8/15/29	4,006	3,752
Starbucks Corp.	2.250%	3/12/30	13,844	11,923
Starbucks Corp.	2.550%	11/15/30	23,441	20,211
Starbucks Corp.	4.900%	2/15/31	5,600	5,541
Starbucks Corp.	4.800%	2/15/33	6,030	5,878
Starbucks Corp.	5.000%	2/15/34	5,955	5,819
Starbucks Corp.	4.300%	6/15/45	7,079	5,822
Starbucks Corp.	3.750%	12/1/47	8,925	6,624
Starbucks Corp.	4.500%	11/15/48	15,191	12,678
Starbucks Corp.	4.450%	8/15/49	10,210	8,405
Starbucks Corp.	3.350%	3/12/50	8,005	5,458
Starbucks Corp.	3.500%	11/15/50	19,286	13,573
Tapestry Inc.	7.050%	11/27/25	2,335	2,374
Tapestry Inc.	7.000%	11/27/26	2,760	2,837
4 Tapestry Inc.	4.125%	7/15/27	2,173	2,083
Tapestry Inc.	7.350%	11/27/28	13,905	14,427
Tapestry Inc.	7.700%	11/27/30	13,655	14,255
Tapestry Inc.	3.050%	3/15/32	5,469	4,408
Tapestry Inc.	7.850%	11/27/33	15,580	16,391
Thomas Jefferson University	3.847%	11/1/57	8,740	6,535
TJX Cos. Inc.	2.250%	9/15/26	22,870	21,544
TJX Cos. Inc.	1.150%	5/15/28	7,150	6,234
TJX Cos. Inc.	3.875%	4/15/30	9,105	8,630
TJX Cos. Inc.	1.600%	5/15/31	5,850	4,713
TJX Cos. Inc.	4.500%	4/15/50	5,557	4,942
Toll Brothers Finance Corp.	4.875%	11/15/25	4,628	4,577
Toll Brothers Finance Corp.	4.350%	2/15/28	10,585	10,218
Toll Brothers Finance Corp.	3.800%	11/1/29	5,320	4,919
Toyota Motor Corp.	1.339%	3/25/26	3,122	2,927
Toyota Motor Corp.	5.275%	7/13/26	7,040	7,063
Toyota Motor Corp.	5.118%	7/13/28	6,666	6,713
Toyota Motor Corp.	3.669%	7/20/28	2,413	2,323
Toyota Motor Corp.	2.760%	7/2/29	5,719	5,232
Toyota Motor Corp.	5.123%	7/13/33	2,060	2,146
Toyota Motor Credit Corp.	3.950%	6/30/25	8,750	8,626
Toyota Motor Credit Corp.	5.600%	9/11/25	8,255	8,286
4 Toyota Motor Credit Corp.	0.800%	10/16/25	13,102	12,385
4 Toyota Motor Credit Corp.	4.800%	1/5/26	7,705	7,666
4 Toyota Motor Credit Corp.	0.800%	1/9/26	9,103	8,530
Toyota Motor Credit Corp.	5.200%	5/15/26	13,525	13,544
Toyota Motor Credit Corp.	4.450%	5/18/26	11,305	11,164
4 Toyota Motor Credit Corp.	1.125%	6/18/26	16,254	15,053
4 Toyota Motor Credit Corp.	5.000%	8/14/26	7,250	7,232
Toyota Motor Credit Corp.	5.400%	11/20/26	11,310	11,388
4 Toyota Motor Credit Corp.	3.200%	1/11/27	13,003	12,443
4 Toyota Motor Credit Corp.	1.900%	1/13/27	7,509	6,946
4 Toyota Motor Credit Corp.	5.000%	3/19/27	11,650	11,646

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 Toyota Motor Credit Corp.	1.150%	8/13/27	8,654	7,717
4 Toyota Motor Credit Corp.	4.550%	9/20/27	6,811	6,726
Toyota Motor Credit Corp.	5.450%	11/10/27	6,055	6,142
4 Toyota Motor Credit Corp.	3.050%	1/11/28	9,429	8,853
4 Toyota Motor Credit Corp.	1.900%	4/6/28	9,183	8,241
4 Toyota Motor Credit Corp.	5.250%	9/11/28	10,000	10,115
4 Toyota Motor Credit Corp.	4.650%	1/5/29	7,825	7,729
Toyota Motor Credit Corp.	3.650%	1/8/29	10,944	10,391
Toyota Motor Credit Corp.	5.050%	5/16/29	6,600	6,622
4 Toyota Motor Credit Corp.	4.450%	6/29/29	7,517	7,370
4 Toyota Motor Credit Corp.	2.150%	2/13/30	15,163	13,087
4 Toyota Motor Credit Corp.	3.375%	4/1/30	12,468	11,471
4 Toyota Motor Credit Corp.	4.550%	5/17/30	22,548	22,031
Toyota Motor Credit Corp.	5.550%	11/20/30	12,260	12,594
4 Toyota Motor Credit Corp.	1.650%	1/10/31	7,990	6,487
Toyota Motor Credit Corp.	5.100%	3/21/31	21,465	21,460
Toyota Motor Credit Corp.	1.900%	9/12/31	21,224	17,225
4 Toyota Motor Credit Corp.	2.400%	1/13/32	3,210	2,687
Toyota Motor Credit Corp.	4.700%	1/12/33	5,895	5,731
4 Toyota Motor Credit Corp.	4.800%	1/5/34	13,703	13,307
Tractor Supply Co.	1.750%	11/1/30	6,905	5,594
Tractor Supply Co.	5.250%	5/15/33	11,105	11,020
4 Trustees of Boston College	3.129%	7/1/52	5,383	3,786
4 Trustees of Boston University	4.061%	10/1/48	6,842	5,799
Trustees of Princeton University	5.700%	3/1/39	9,875	10,520
4 Trustees of Princeton University	2.516%	7/1/50	6,565	4,242
Trustees of Princeton University	4.201%	3/1/52	9,775	8,599
4 Trustees of the University of Pennsylvania	2.396%	10/1/50	6,225	3,780
Trustees of the University of Pennsylvania	4.674%	9/1/12	4,392	3,858
Trustees of the University of Pennsylvania	3.610%	2/15/19	3,709	2,528
4 University of Chicago	2.761%	4/1/45	4,563	3,480
4 University of Chicago	2.547%	4/1/50	10,859	7,110
4 University of Chicago	4.003%	10/1/53	9,764	7,977
4 University of Miami	4.063%	4/1/52	7,660	6,165
4 University of Notre Dame du Lac	3.438%	2/15/45	16,469	12,917
4 University of Notre Dame du Lac	3.394%	2/15/48	11,719	9,036
4 University of Southern California	3.028%	10/1/39	9,120	7,297
4 University of Southern California	3.841%	10/1/47	16,380	13,465
University of Southern California	2.805%	10/1/50	5,502	3,644
4 University of Southern California	2.945%	10/1/51	7,395	5,004
University of Southern California	4.976%	10/1/53	6,490	6,288
University of Southern California	5.250%	10/1/11	2,868	2,795
4 University of Southern California	3.226%	10/1/20	2,189	1,306
VF Corp.	2.800%	4/23/27	5,190	4,739
VF Corp.	2.950%	4/23/30	9,751	8,096
4 Washington University	3.524%	4/15/54	10,123	7,753
Washington University	4.349%	4/15/22	5,335	4,317
Whirlpool Corp.	4.750%	2/26/29	20,570	20,242
Whirlpool Corp.	2.400%	5/15/31	2,287	1,882
Whirlpool Corp.	4.700%	5/14/32	2,710	2,578
Whirlpool Corp.	5.500%	3/1/33	4,050	3,993
Whirlpool Corp.	4.500%	6/1/46	6,372	5,103
Whirlpool Corp.	4.600%	5/15/50	5,660	4,510
4 William Marsh Rice University	3.574%	5/15/45	11,243	9,097
4 William Marsh Rice University	3.774%	5/15/55	4,380	3,511
4 Yale University	1.482%	4/15/30	10,967	9,162
4 Yale University	2.402%	4/15/50	10,704	6,662
				5,658,601
Consumer Staples (1.7%)				
Ahold Finance USA LLC	6.875%	5/1/29	4,178	4,472
Altria Group Inc.	4.400%	2/14/26	21,841	21,488
Altria Group Inc.	2.625%	9/16/26	15,294	14,411
Altria Group Inc.	4.800%	2/14/29	19,101	18,787
Altria Group Inc.	3.400%	5/6/30	6,606	5,973
Altria Group Inc.	2.450%	2/4/32	20,761	16,779
Altria Group Inc.	5.800%	2/14/39	17,177	17,164
Altria Group Inc.	3.400%	2/4/41	37,090	26,699
Altria Group Inc.	4.250%	8/9/42	12,139	9,650
Altria Group Inc.	4.500%	5/2/43	19,445	15,977

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Altria Group Inc.	5.375%	1/31/44	5,226	4,897
Altria Group Inc.	3.875%	9/16/46	32,233	23,220
Altria Group Inc.	5.950%	2/14/49	25,538	25,050
Altria Group Inc.	4.450%	5/6/50	15,020	11,528
Altria Group Inc.	3.700%	2/4/51	14,810	9,975
Altria Group Inc.	6.200%	2/14/59	3,245	3,237
4 Anheuser-Busch Cos. LLC	4.700%	2/1/36	83,567	79,629
4 Anheuser-Busch Cos. LLC	4.900%	2/1/46	162,076	149,255
Anheuser-Busch InBev Finance Inc.	4.700%	2/1/36	26,167	24,801
Anheuser-Busch InBev Finance Inc.	4.625%	2/1/44	22,327	19,885
Anheuser-Busch InBev Finance Inc.	4.900%	2/1/46	37,514	34,319
Anheuser-Busch InBev Worldwide Inc.	4.750%	1/23/29	66,483	66,094
Anheuser-Busch InBev Worldwide Inc.	3.500%	6/1/30	22,128	20,556
Anheuser-Busch InBev Worldwide Inc.	4.900%	1/23/31	7,010	7,040
Anheuser-Busch InBev Worldwide Inc.	5.000%	6/15/34	12,695	12,599
Anheuser-Busch InBev Worldwide Inc.	5.875%	6/15/35	2,987	3,132
Anheuser-Busch InBev Worldwide Inc.	4.375%	4/15/38	29,173	26,554
Anheuser-Busch InBev Worldwide Inc.	8.200%	1/15/39	9,259	11,773
Anheuser-Busch InBev Worldwide Inc.	5.450%	1/23/39	19,425	19,693
Anheuser-Busch InBev Worldwide Inc.	8.000%	11/15/39	4,281	5,413
Anheuser-Busch InBev Worldwide Inc.	4.350%	6/1/40	9,241	8,151
Anheuser-Busch InBev Worldwide Inc.	4.950%	1/15/42	13,241	12,413
Anheuser-Busch InBev Worldwide Inc.	4.600%	4/15/48	10,294	9,105
Anheuser-Busch InBev Worldwide Inc.	4.439%	10/6/48	27,428	23,478
Anheuser-Busch InBev Worldwide Inc.	5.550%	1/23/49	28,990	29,206
Anheuser-Busch InBev Worldwide Inc.	4.750%	4/15/58	5,750	5,092
Anheuser-Busch InBev Worldwide Inc.	5.800%	1/23/59	19,763	20,574
Archer-Daniels-Midland Co.	2.500%	8/11/26	16,698	15,825
Archer-Daniels-Midland Co.	3.250%	3/27/30	11,172	10,173
Archer-Daniels-Midland Co.	2.900%	3/1/32	18,647	15,947
Archer-Daniels-Midland Co.	5.935%	10/1/32	3,472	3,698
Archer-Daniels-Midland Co.	4.500%	8/15/33	1,223	1,161
Archer-Daniels-Midland Co.	5.375%	9/15/35	2,558	2,587
Archer-Daniels-Midland Co.	3.750%	9/15/47	5,240	3,949
Archer-Daniels-Midland Co.	4.500%	3/15/49	7,680	6,530
Archer-Daniels-Midland Co.	2.700%	9/15/51	8,385	5,140
Avery Dennison Corp.	4.875%	12/6/28	8,039	7,921
Avery Dennison Corp.	2.650%	4/30/30	10,169	8,843
Avery Dennison Corp.	5.750%	3/15/33	7,600	7,778
BAT Capital Corp.	2.789%	9/6/24	14,965	14,872
BAT Capital Corp.	3.215%	9/6/26	20,281	19,357
BAT Capital Corp.	4.700%	4/2/27	14,582	14,355
BAT Capital Corp.	3.557%	8/15/27	13,491	12,811
BAT Capital Corp.	2.259%	3/25/28	30,425	27,255
BAT Capital Corp.	3.462%	9/6/29	9,205	8,387
BAT Capital Corp.	4.906%	4/2/30	19,773	19,273
BAT Capital Corp.	6.343%	8/2/30	6,990	7,300
BAT Capital Corp.	5.834%	2/20/31	12,695	12,868
BAT Capital Corp.	2.726%	3/25/31	18,415	15,547
BAT Capital Corp.	4.742%	3/16/32	10,780	10,226
BAT Capital Corp.	7.750%	10/19/32	9,515	10,694
BAT Capital Corp.	6.421%	8/2/33	18,830	19,672
BAT Capital Corp.	6.000%	2/20/34	11,274	11,396
BAT Capital Corp.	4.390%	8/15/37	32,443	27,372
BAT Capital Corp.	7.079%	8/2/43	9,090	9,598
BAT Capital Corp.	4.540%	8/15/47	17,792	13,670
BAT Capital Corp.	4.758%	9/6/49	7,061	5,558
BAT Capital Corp.	5.282%	4/2/50	11,726	9,907
BAT Capital Corp.	5.650%	3/16/52	5,160	4,609
BAT Capital Corp.	7.081%	8/2/53	11,925	12,692
BAT International Finance plc	1.668%	3/25/26	26,092	24,454
BAT International Finance plc	4.448%	3/16/28	10,031	9,710
BAT International Finance plc	5.931%	2/2/29	12,943	13,246
Brown-Forman Corp.	4.750%	4/15/33	13,185	12,906
Brown-Forman Corp.	4.000%	4/15/38	1,890	1,647
Brown-Forman Corp.	4.500%	7/15/45	6,127	5,378
Bunge Ltd. Finance Corp.	1.630%	8/17/25	7,853	7,513
Bunge Ltd. Finance Corp.	3.250%	8/15/26	11,802	11,295
Bunge Ltd. Finance Corp.	3.750%	9/25/27	7,666	7,321
Bunge Ltd. Finance Corp.	2.750%	5/14/31	12,867	11,020

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Campbell Soup Co.	5.300%	3/20/26	5,664	5,651
Campbell Soup Co.	5.200%	3/19/27	7,210	7,220
Campbell Soup Co.	4.150%	3/15/28	21,969	21,280
Campbell Soup Co.	5.200%	3/21/29	7,675	7,685
Campbell Soup Co.	2.375%	4/24/30	6,980	6,013
Campbell Soup Co.	5.400%	3/21/34	11,133	11,066
Campbell Soup Co.	3.125%	4/24/50	7,256	4,717
Church & Dwight Co. Inc.	3.150%	8/1/27	5,491	5,212
Church & Dwight Co. Inc.	3.950%	8/1/47	4,764	3,747
Church & Dwight Co. Inc.	5.000%	6/15/52	9,125	8,473
Clorox Co.	3.100%	10/1/27	7,437	6,993
Clorox Co.	3.900%	5/15/28	6,550	6,294
Clorox Co.	1.800%	5/15/30	8,681	7,242
Coca-Cola Co.	3.375%	3/25/27	3,968	3,832
Coca-Cola Co.	2.900%	5/25/27	10,981	10,416
Coca-Cola Co.	1.450%	6/1/27	14,013	12,806
Coca-Cola Co.	1.500%	3/5/28	12,135	10,851
Coca-Cola Co.	1.000%	3/15/28	14,684	12,886
Coca-Cola Co.	2.125%	9/6/29	9,602	8,454
Coca-Cola Co.	3.450%	3/25/30	10,702	10,007
Coca-Cola Co.	1.650%	6/1/30	29,892	25,061
Coca-Cola Co.	2.000%	3/5/31	6,176	5,173
Coca-Cola Co.	1.375%	3/15/31	19,644	15,773
Coca-Cola Co.	2.250%	1/5/32	10,742	9,049
Coca-Cola Co.	5.000%	5/13/34	8,145	8,172
Coca-Cola Co.	4.125%	3/25/40	1,670	1,459
Coca-Cola Co.	2.500%	6/1/40	23,945	16,798
Coca-Cola Co.	2.875%	5/5/41	10,335	7,592
Coca-Cola Co.	4.200%	3/25/50	10,660	9,118
Coca-Cola Co.	2.600%	6/1/50	19,963	12,405
Coca-Cola Co.	2.500%	3/15/51	26,353	15,980
Coca-Cola Co.	5.300%	5/13/54	7,300	7,251
Coca-Cola Co.	2.750%	6/1/60	3,506	2,123
Coca-Cola Co.	5.400%	5/13/64	9,775	9,688
Coca-Cola Consolidated Inc.	3.800%	11/25/25	8,575	8,384
Coca-Cola Consolidated Inc.	5.250%	6/1/29	9,045	9,083
Coca-Cola Consolidated Inc.	5.450%	6/1/34	3,986	4,022
Coca-Cola Femsa SAB de CV	2.750%	1/22/30	11,232	9,962
Coca-Cola Femsa SAB de CV	1.850%	9/1/32	9,299	7,204
Coca-Cola Femsa SAB de CV	5.250%	11/26/43	11,500	11,273
Colgate-Palmolive Co.	3.100%	8/15/25	7,835	7,662
Colgate-Palmolive Co.	3.100%	8/15/27	7,375	7,023
Colgate-Palmolive Co.	4.600%	3/1/28	6,999	6,991
Colgate-Palmolive Co.	3.250%	8/15/32	11,695	10,451
Colgate-Palmolive Co.	4.600%	3/1/33	8,310	8,159
4 Colgate-Palmolive Co.	4.000%	8/15/45	6,272	5,248
4 Colgate-Palmolive Co.	3.700%	8/1/47	6,459	5,112
Conagra Brands Inc.	4.600%	11/1/25	15,345	15,161
Conagra Brands Inc.	5.300%	10/1/26	8,384	8,375
Conagra Brands Inc.	1.375%	11/1/27	14,634	12,891
Conagra Brands Inc.	7.000%	10/1/28	2,844	3,024
Conagra Brands Inc.	4.850%	11/1/28	7,571	7,442
Conagra Brands Inc.	8.250%	9/15/30	5,022	5,766
Conagra Brands Inc.	5.300%	11/1/38	7,235	6,811
Conagra Brands Inc.	5.400%	11/1/48	2,788	2,567
4 Conopco Inc.	7.250%	12/15/26	790	832
Constellation Brands Inc.	4.400%	11/15/25	15,724	15,512
Constellation Brands Inc.	4.750%	12/1/25	10,949	10,832
Constellation Brands Inc.	3.700%	12/6/26	11,943	11,534
Constellation Brands Inc.	3.500%	5/9/27	10,905	10,410
Constellation Brands Inc.	3.600%	2/15/28	14,415	13,661
Constellation Brands Inc.	4.650%	11/15/28	7,097	6,944
Constellation Brands Inc.	4.800%	1/15/29	7,500	7,397
Constellation Brands Inc.	3.150%	8/1/29	16,856	15,292
Constellation Brands Inc.	2.875%	5/1/30	3,403	3,004
Constellation Brands Inc.	2.250%	8/1/31	14,207	11,661
Constellation Brands Inc.	4.750%	5/9/32	4,866	4,679
Constellation Brands Inc.	4.900%	5/1/33	10,465	10,101
Constellation Brands Inc.	4.500%	5/9/47	15,723	13,128
Constellation Brands Inc.	4.100%	2/15/48	9,975	7,859

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Constellation Brands Inc.	5.250%	11/15/48	4,551	4,238
Costco Wholesale Corp.	3.000%	5/18/27	20,724	19,820
Costco Wholesale Corp.	1.375%	6/20/27	50,445	45,833
Costco Wholesale Corp.	1.600%	4/20/30	45,010	37,818
Costco Wholesale Corp.	1.750%	4/20/32	23,314	18,717
Delhaize America LLC	9.000%	4/15/31	3,805	4,486
Diageo Capital plc	1.375%	9/29/25	13,010	12,383
Diageo Capital plc	5.200%	10/24/25	7,838	7,825
Diageo Capital plc	5.300%	10/24/27	6,630	6,687
Diageo Capital plc	3.875%	5/18/28	4,651	4,478
Diageo Capital plc	2.375%	10/24/29	8,275	7,310
Diageo Capital plc	2.000%	4/29/30	13,459	11,474
Diageo Capital plc	2.125%	4/29/32	18,179	14,747
Diageo Capital plc	5.500%	1/24/33	8,230	8,456
Diageo Capital plc	5.625%	10/5/33	2,369	2,460
Diageo Capital plc	5.875%	9/30/36	4,328	4,554
Diageo Capital plc	3.875%	4/29/43	9,581	7,853
Diageo Investment Corp.	7.450%	4/15/35	2,877	3,362
Diageo Investment Corp.	4.250%	5/11/42	5,602	4,888
Dollar General Corp.	4.150%	11/1/25	7,953	7,801
Dollar General Corp.	3.875%	4/15/27	9,642	9,268
Dollar General Corp.	4.625%	11/1/27	4,170	4,078
Dollar General Corp.	4.125%	5/1/28	8,362	8,050
Dollar General Corp.	5.200%	7/5/28	5,070	5,058
Dollar General Corp.	3.500%	4/3/30	12,316	11,249
Dollar General Corp.	5.000%	11/1/32	6,410	6,247
Dollar General Corp.	5.450%	7/5/33	13,973	13,894
Dollar General Corp.	4.125%	4/3/50	12,795	9,706
Dollar Tree Inc.	4.200%	5/15/28	17,621	16,919
Dollar Tree Inc.	3.375%	12/1/51	5,291	3,444
Estee Lauder Cos. Inc.	3.150%	3/15/27	9,234	8,817
Estee Lauder Cos. Inc.	4.375%	5/15/28	5,329	5,220
Estee Lauder Cos. Inc.	2.375%	12/1/29	13,554	11,889
Estee Lauder Cos. Inc.	2.600%	4/15/30	14,151	12,409
Estee Lauder Cos. Inc.	1.950%	3/15/31	12,574	10,333
Estee Lauder Cos. Inc.	4.650%	5/15/33	8,913	8,606
Estee Lauder Cos. Inc.	6.000%	5/15/37	5,377	5,707
Estee Lauder Cos. Inc.	4.375%	6/15/45	5,831	4,948
Estee Lauder Cos. Inc.	4.150%	3/15/47	3,662	2,985
Estee Lauder Cos. Inc.	3.125%	12/1/49	8,852	5,912
Estee Lauder Cos. Inc.	5.150%	5/15/53	9,181	8,601
Flowers Foods Inc.	3.500%	10/1/26	5,487	5,266
Flowers Foods Inc.	2.400%	3/15/31	6,435	5,353
Fomento Economico Mexicano SAB de CV	3.500%	1/16/50	2	1
General Mills Inc.	4.700%	1/30/27	3,140	3,101
General Mills Inc.	3.200%	2/10/27	14,829	14,127
General Mills Inc.	4.200%	4/17/28	26,375	25,544
General Mills Inc.	2.875%	4/15/30	8,441	7,483
General Mills Inc.	2.250%	10/14/31	5,603	4,604
General Mills Inc.	4.950%	3/29/33	11,005	10,720
General Mills Inc.	3.000%	2/1/51	7,950	5,078
Haleon US Capital LLC	3.375%	3/24/27	25,549	24,382
Haleon US Capital LLC	3.375%	3/24/29	12,874	11,954
Haleon US Capital LLC	3.625%	3/24/32	28,730	25,721
Haleon US Capital LLC	4.000%	3/24/52	12,292	9,746
Hershey Co.	3.200%	8/21/25	7,535	7,372
Hershey Co.	2.300%	8/15/26	10,427	9,844
Hershey Co.	4.250%	5/4/28	3,485	3,428
Hershey Co.	2.450%	11/15/29	4,904	4,355
Hershey Co.	1.700%	6/1/30	3,623	3,030
Hershey Co.	4.500%	5/4/33	2,851	2,771
Hershey Co.	3.375%	8/15/46	890	656
Hershey Co.	3.125%	11/15/49	5,651	3,868
Hershey Co.	2.650%	6/1/50	3,286	2,049
Hormel Foods Corp.	4.800%	3/30/27	5,365	5,345
Hormel Foods Corp.	1.700%	6/3/28	8,815	7,829
Hormel Foods Corp.	1.800%	6/11/30	12,948	10,875
Hormel Foods Corp.	3.050%	6/3/51	5,780	3,813
Ingredion Inc.	3.200%	10/1/26	5,860	5,592
Ingredion Inc.	2.900%	6/1/30	11,024	9,719

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Ingredion Inc.	3.900%	6/1/50	1,410	1,043
J M Smucker Co.	3.375%	12/15/27	13,570	12,859
J M Smucker Co.	5.900%	11/15/28	3,785	3,898
J M Smucker Co.	2.375%	3/15/30	9,815	8,491
J M Smucker Co.	2.125%	3/15/32	4,075	3,261
J M Smucker Co.	6.200%	11/15/33	18,905	19,851
J M Smucker Co.	4.250%	3/15/35	6,529	5,839
J M Smucker Co.	2.750%	9/15/41	3,952	2,609
J M Smucker Co.	6.500%	11/15/43	12,390	13,049
J M Smucker Co.	3.550%	3/15/50	2,651	1,819
J M Smucker Co.	6.500%	11/15/53	13,682	14,688
JBS USA Holding Lux Sarl	2.500%	1/15/27	6,055	5,629
JBS USA Holding Lux Sarl	5.125%	2/1/28	14,468	14,297
JBS USA Holding Lux Sarl	5.500%	1/15/30	15,670	15,430
JBS USA Holding Lux Sarl	3.750%	12/1/31	10,253	8,959
JBS USA Holding Lux Sarl	3.625%	1/15/32	4,730	4,090
JBS USA Holding Lux Sarl	5.750%	4/1/33	20,655	20,542
7 JBS USA Holding Lux Sarl	6.750%	3/15/34	13,968	14,774
JBS USA Holding Lux Sarl	4.375%	2/2/52	14,631	10,840
JBS USA Holding Lux Sarl	6.500%	12/1/52	32,649	32,457
7 JBS USA Holding Lux Sarl	7.250%	11/15/53	10,720	11,619
Kellanova	3.250%	4/1/26	10,938	10,551
Kellanova	3.400%	11/15/27	8,217	7,775
Kellanova	4.300%	5/15/28	6,833	6,652
Kellanova	2.100%	6/1/30	2,025	1,713
4 Kellanova	7.450%	4/1/31	9,580	10,715
Kellanova	4.500%	4/1/46	8,535	7,120
Kellanova	5.750%	5/16/54	3,915	3,912
Kenvue Inc.	5.350%	3/22/26	10,360	10,386
Kenvue Inc.	5.050%	3/22/28	12,830	12,897
Kenvue Inc.	5.000%	3/22/30	11,145	11,184
Kenvue Inc.	4.900%	3/22/33	22,875	22,618
Kenvue Inc.	5.100%	3/22/43	10,175	9,817
Kenvue Inc.	5.050%	3/22/53	19,680	18,553
Kenvue Inc.	5.200%	3/22/63	10,295	9,724
Keurig Dr Pepper Inc.	3.400%	11/15/25	9,810	9,547
Keurig Dr Pepper Inc.	2.550%	9/15/26	10,296	9,713
4 Keurig Dr Pepper Inc.	5.100%	3/15/27	7,910	7,912
Keurig Dr Pepper Inc.	3.430%	6/15/27	9,387	8,949
Keurig Dr Pepper Inc.	5.050%	3/15/29	7,700	7,689
Keurig Dr Pepper Inc.	3.950%	4/15/29	17,986	17,103
Keurig Dr Pepper Inc.	3.200%	5/1/30	24,539	22,120
4 Keurig Dr Pepper Inc.	2.250%	3/15/31	10,055	8,366
4 Keurig Dr Pepper Inc.	5.200%	3/15/31	9,865	9,844
Keurig Dr Pepper Inc.	4.050%	4/15/32	11,180	10,379
Keurig Dr Pepper Inc.	5.300%	3/15/34	11,025	10,970
Keurig Dr Pepper Inc.	4.500%	11/15/45	4,829	4,114
Keurig Dr Pepper Inc.	4.420%	12/15/46	5,482	4,601
Keurig Dr Pepper Inc.	5.085%	5/25/48	55	51
Keurig Dr Pepper Inc.	3.800%	5/1/50	12,522	9,319
Keurig Dr Pepper Inc.	3.350%	3/15/51	5,496	3,752
Keurig Dr Pepper Inc.	4.500%	4/15/52	15,355	12,796
Kimberly-Clark Corp.	3.050%	8/15/25	4,030	3,936
Kimberly-Clark Corp.	2.750%	2/15/26	9,532	9,182
Kimberly-Clark Corp.	1.050%	9/15/27	5,381	4,771
Kimberly-Clark Corp.	3.950%	11/1/28	5,140	4,959
Kimberly-Clark Corp.	3.200%	4/25/29	7,118	6,635
Kimberly-Clark Corp.	3.100%	3/26/30	10,302	9,419
Kimberly-Clark Corp.	2.000%	11/2/31	10,781	8,949
Kimberly-Clark Corp.	6.625%	8/1/37	3,163	3,596
Kimberly-Clark Corp.	5.300%	3/1/41	10,559	10,384
Kimberly-Clark Corp.	3.200%	7/30/46	6,930	4,922
Kimberly-Clark Corp.	3.900%	5/4/47	5,295	4,185
Kimberly-Clark Corp.	2.875%	2/7/50	2,494	1,660
Koninklijke Ahold Delhaize NV	5.700%	10/1/40	3,159	3,171
Kraft Heinz Foods Co.	3.000%	6/1/26	24,038	23,037
Kraft Heinz Foods Co.	3.875%	5/15/27	21,357	20,660
Kraft Heinz Foods Co.	3.750%	4/1/30	5,365	5,010
Kraft Heinz Foods Co.	5.000%	7/15/35	14,320	13,892
Kraft Heinz Foods Co.	6.875%	1/26/39	11,372	12,619

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Kraft Heinz Foods Co.	6.500%	2/9/40	17,980	19,191
Kraft Heinz Foods Co.	5.000%	6/4/42	19,697	17,809
Kraft Heinz Foods Co.	5.200%	7/15/45	25,156	23,046
Kraft Heinz Foods Co.	4.375%	6/1/46	38,056	30,988
Kraft Heinz Foods Co.	4.875%	10/1/49	30,245	26,385
Kraft Heinz Foods Co.	5.500%	6/1/50	21,561	20,605
Kroger Co.	3.500%	2/1/26	15,462	15,009
Kroger Co.	2.650%	10/15/26	15,953	15,066
Kroger Co.	3.700%	8/1/27	3,627	3,486
4 Kroger Co.	7.700%	6/1/29	5,250	5,788
Kroger Co.	8.000%	9/15/29	4,085	4,573
Kroger Co.	2.200%	5/1/30	6,308	5,363
Kroger Co.	7.500%	4/1/31	5,558	6,234
Kroger Co.	6.900%	4/15/38	7,498	8,346
Kroger Co.	5.000%	4/15/42	6,847	6,248
Kroger Co.	5.150%	8/1/43	4,600	4,217
Kroger Co.	3.875%	10/15/46	14,215	10,697
Kroger Co.	4.450%	2/1/47	22,063	18,223
Kroger Co.	4.650%	1/15/48	6,466	5,481
McCormick & Co. Inc.	0.900%	2/15/26	6,357	5,920
McCormick & Co. Inc.	3.400%	8/15/27	10,536	10,010
McCormick & Co. Inc.	2.500%	4/15/30	8,092	7,016
McCormick & Co. Inc.	1.850%	2/15/31	5,649	4,586
McCormick & Co. Inc.	4.950%	4/15/33	5,224	5,096
McCormick & Co. Inc.	4.200%	8/15/47	5,638	4,665
Mead Johnson Nutrition Co.	4.125%	11/15/25	16,526	16,243
Mead Johnson Nutrition Co.	5.900%	11/1/39	7,755	7,919
Mead Johnson Nutrition Co.	4.600%	6/1/44	6,513	5,637
Molson Coors Beverage Co.	3.000%	7/15/26	31,690	30,341
Molson Coors Beverage Co.	5.000%	5/1/42	20,409	18,672
Molson Coors Beverage Co.	4.200%	7/15/46	20,025	15,990
Mondelez International Inc.	2.625%	3/17/27	10,625	9,960
Mondelez International Inc.	4.750%	2/20/29	6,059	5,987
Mondelez International Inc.	2.750%	4/13/30	11,674	10,347
Mondelez International Inc.	1.500%	2/4/31	9,620	7,686
Mondelez International Inc.	3.000%	3/17/32	6,417	5,531
Mondelez International Inc.	1.875%	10/15/32	9,500	7,464
Mondelez International Inc.	2.625%	9/4/50	14,989	8,963
PepsiCo Inc.	3.500%	7/17/25	13,660	13,417
PepsiCo Inc.	5.250%	11/10/25	6,190	6,209
PepsiCo Inc.	2.850%	2/24/26	13,089	12,646
PepsiCo Inc.	2.375%	10/6/26	19,298	18,238
PepsiCo Inc.	5.125%	11/10/26	5,365	5,389
PepsiCo Inc.	2.625%	3/19/27	13,081	12,326
PepsiCo Inc.	3.000%	10/15/27	9,713	9,184
PepsiCo Inc.	3.600%	2/18/28	8,302	7,982
PepsiCo Inc.	4.450%	5/15/28	3,935	3,908
PepsiCo Inc.	2.625%	7/29/29	19,010	17,195
PepsiCo Inc.	2.750%	3/19/30	38,188	34,199
PepsiCo Inc.	1.625%	5/1/30	15,711	13,152
PepsiCo Inc.	1.400%	2/25/31	12,461	10,011
PepsiCo Inc.	1.950%	10/21/31	6,660	5,484
PepsiCo Inc.	3.500%	3/19/40	10,760	8,732
PepsiCo Inc.	2.625%	10/21/41	10,733	7,491
PepsiCo Inc.	4.000%	3/5/42	8,467	7,225
PepsiCo Inc.	3.600%	8/13/42	10,469	8,318
PepsiCo Inc.	4.250%	10/22/44	4,579	3,959
PepsiCo Inc.	4.450%	4/14/46	15,798	13,951
PepsiCo Inc.	3.450%	10/6/46	22,918	17,249
PepsiCo Inc.	4.000%	5/2/47	7,878	6,412
PepsiCo Inc.	3.375%	7/29/49	7,880	5,701
PepsiCo Inc.	2.875%	10/15/49	10,069	6,679
PepsiCo Inc.	3.625%	3/19/50	6,741	5,123
PepsiCo Inc.	2.750%	10/21/51	7,785	4,937
PepsiCo Inc.	4.200%	7/18/52	10,188	8,495
PepsiCo Inc.	4.650%	2/15/53	1,585	1,432
PepsiCo Inc.	3.875%	3/19/60	4,705	3,664
Philip Morris International Inc.	3.375%	8/11/25	9,354	9,142
Philip Morris International Inc.	5.000%	11/17/25	9,967	9,917
Philip Morris International Inc.	4.875%	2/13/26	9,122	9,054

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Philip Morris International Inc.	2.750%	2/25/26	18,596	17,822
Philip Morris International Inc.	0.875%	5/1/26	5,876	5,428
Philip Morris International Inc.	4.750%	2/12/27	10,220	10,139
Philip Morris International Inc.	3.125%	8/17/27	5,762	5,445
Philip Morris International Inc.	5.125%	11/17/27	18,820	18,816
Philip Morris International Inc.	4.875%	2/15/28	18,043	17,893
Philip Morris International Inc.	3.125%	3/2/28	6,049	5,643
Philip Morris International Inc.	5.250%	9/7/28	7,940	8,001
Philip Morris International Inc.	4.875%	2/13/29	10,356	10,239
Philip Morris International Inc.	3.375%	8/15/29	11,096	10,257
Philip Morris International Inc.	5.625%	11/17/29	15,190	15,512
Philip Morris International Inc.	5.125%	2/15/30	12,315	12,271
Philip Morris International Inc.	2.100%	5/1/30	15,400	13,056
Philip Morris International Inc.	5.500%	9/7/30	6,592	6,682
Philip Morris International Inc.	1.750%	11/1/30	11,575	9,433
Philip Morris International Inc.	5.125%	2/13/31	16,910	16,694
Philip Morris International Inc.	5.750%	11/17/32	22,029	22,499
Philip Morris International Inc.	5.375%	2/15/33	29,413	29,215
Philip Morris International Inc.	5.625%	9/7/33	9,163	9,247
Philip Morris International Inc.	5.250%	2/13/34	24,232	23,775
Philip Morris International Inc.	6.375%	5/16/38	13,755	14,787
Philip Morris International Inc.	4.375%	11/15/41	24,688	20,792
Philip Morris International Inc.	4.500%	3/20/42	10,203	8,722
Philip Morris International Inc.	3.875%	8/21/42	17,715	13,820
Philip Morris International Inc.	4.125%	3/4/43	9,445	7,590
Philip Morris International Inc.	4.875%	11/15/43	11,312	9,991
Philip Morris International Inc.	4.250%	11/10/44	8,816	7,133
Pilgrim's Pride Corp.	4.250%	4/15/31	13,395	12,187
Pilgrim's Pride Corp.	3.500%	3/1/32	11,753	9,944
Pilgrim's Pride Corp.	6.250%	7/1/33	15,000	15,233
Pilgrim's Pride Corp.	6.875%	5/15/34	3,840	4,079
Procter & Gamble Co.	0.550%	10/29/25	7,800	7,357
Procter & Gamble Co.	2.700%	2/2/26	19,405	18,734
Procter & Gamble Co.	2.450%	11/3/26	15,498	14,681
Procter & Gamble Co.	2.800%	3/25/27	19,692	18,717
Procter & Gamble Co.	2.850%	8/11/27	3,367	3,182
Procter & Gamble Co.	4.350%	1/29/29	13,001	12,887
Procter & Gamble Co.	3.000%	3/25/30	32,777	30,168
Procter & Gamble Co.	1.200%	10/29/30	21,100	17,181
Procter & Gamble Co.	4.050%	1/26/33	10,367	9,942
Procter & Gamble Co.	4.550%	1/29/34	15,555	15,263
Procter & Gamble Co.	5.550%	3/5/37	2,255	2,385
Procter & Gamble Co.	3.550%	3/25/40	8,911	7,445
Procter & Gamble Co.	3.500%	10/25/47	10,537	8,275
Procter & Gamble Co.	3.600%	3/25/50	6,369	5,033
Reynolds American Inc.	5.700%	8/15/35	14,187	13,857
Reynolds American Inc.	7.250%	6/15/37	4,168	4,498
4 Reynolds American Inc.	8.125%	5/1/40	2,569	2,911
4 Reynolds American Inc.	7.000%	8/4/41	3,375	3,470
Reynolds American Inc.	6.150%	9/15/43	9,361	9,018
Reynolds American Inc.	5.850%	8/15/45	34,557	31,956
Sysco Corp.	3.750%	10/1/25	9,322	9,125
Sysco Corp.	3.300%	7/15/26	19,916	19,148
Sysco Corp.	3.250%	7/15/27	22,277	21,099
Sysco Corp.	5.750%	1/17/29	6,500	6,656
Sysco Corp.	2.400%	2/15/30	3,950	3,422
Sysco Corp.	5.950%	4/1/30	12,260	12,755
Sysco Corp.	2.450%	12/14/31	6,100	5,038
Sysco Corp.	6.000%	1/17/34	3,055	3,205
Sysco Corp.	6.600%	4/1/40	14,518	15,708
Sysco Corp.	4.850%	10/1/45	8,855	7,842
Sysco Corp.	4.500%	4/1/46	4,514	3,798
Sysco Corp.	4.450%	3/15/48	8,421	6,999
Sysco Corp.	3.300%	2/15/50	8,545	5,848
Sysco Corp.	6.600%	4/1/50	18,119	20,179
Sysco Corp.	3.150%	12/14/51	9,432	6,177
Target Corp.	2.500%	4/15/26	11,260	10,786
Target Corp.	1.950%	1/15/27	6,235	5,804
Target Corp.	3.375%	4/15/29	15,171	14,266
Target Corp.	2.350%	2/15/30	9,699	8,505

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Target Corp.	2.650%	9/15/30	11,438	10,134
Target Corp.	4.500%	9/15/32	10,085	9,716
Target Corp.	4.400%	1/15/33	5,120	4,916
Target Corp.	6.500%	10/15/37	6,027	6,669
Target Corp.	7.000%	1/15/38	10,122	11,815
Target Corp.	4.000%	7/1/42	3,168	2,668
Target Corp.	3.625%	4/15/46	10,285	7,877
Target Corp.	3.900%	11/15/47	2,380	1,885
Target Corp.	2.950%	1/15/52	15,535	10,018
Target Corp.	4.800%	1/15/53	3,210	2,913
Tyson Foods Inc.	4.000%	3/1/26	14,031	13,702
Tyson Foods Inc.	3.550%	6/2/27	17,317	16,556
Tyson Foods Inc.	4.350%	3/1/29	17,878	17,172
Tyson Foods Inc.	5.400%	3/15/29	2,350	2,355
Tyson Foods Inc.	5.700%	3/15/34	1,210	1,205
Tyson Foods Inc.	5.150%	8/15/44	14,462	12,656
Tyson Foods Inc.	4.550%	6/2/47	2,495	2,005
Tyson Foods Inc.	5.100%	9/28/48	9,107	7,943
Unilever Capital Corp.	3.100%	7/30/25	9,972	9,762
Unilever Capital Corp.	2.000%	7/28/26	11,460	10,771
Unilever Capital Corp.	2.900%	5/5/27	6,275	5,949
Unilever Capital Corp.	3.500%	3/22/28	3,104	2,962
Unilever Capital Corp.	4.875%	9/8/28	8,175	8,180
Unilever Capital Corp.	2.125%	9/6/29	19,710	17,317
Unilever Capital Corp.	1.375%	9/14/30	4,842	3,944
Unilever Capital Corp.	1.750%	8/12/31	7,335	5,956
Unilever Capital Corp.	5.900%	11/15/32	9,624	10,225
Unilever Capital Corp.	5.000%	12/8/33	11,675	11,678
4 Unilever Capital Corp.	2.625%	8/12/51	14,325	9,115
Walmart Inc.	3.900%	9/9/25	19,470	19,202
Walmart Inc.	4.000%	4/15/26	5,310	5,226
Walmart Inc.	3.050%	7/8/26	21,849	21,106
Walmart Inc.	1.050%	9/17/26	15,459	14,245
Walmart Inc.	3.950%	9/9/27	12,567	12,275
Walmart Inc.	3.900%	4/15/28	10,790	10,515
Walmart Inc.	3.700%	6/26/28	31,036	30,107
Walmart Inc.	1.500%	9/22/28	12,627	11,154
Walmart Inc.	3.250%	7/8/29	22,878	21,476
Walmart Inc.	2.375%	9/24/29	14,633	13,123
Walmart Inc.	4.000%	4/15/30	10,375	10,066
Walmart Inc.	1.800%	9/22/31	5,426	4,469
Walmart Inc.	4.150%	9/9/32	15,335	14,781
Walmart Inc.	4.100%	4/15/33	34,261	32,645
Walmart Inc.	5.250%	9/1/35	14,436	14,836
Walmart Inc.	6.500%	8/15/37	3,943	4,467
Walmart Inc.	6.200%	4/15/38	15,584	17,409
Walmart Inc.	3.950%	6/28/38	15,774	14,149
Walmart Inc.	5.625%	4/1/40	4,853	5,106
Walmart Inc.	5.000%	10/25/40	3,835	3,796
Walmart Inc.	5.625%	4/15/41	3,095	3,251
Walmart Inc.	4.000%	4/11/43	21,346	18,195
Walmart Inc.	4.300%	4/22/44	4,580	4,054
Walmart Inc.	3.625%	12/15/47	9,827	7,586
Walmart Inc.	4.050%	6/29/48	17,631	14,639
Walmart Inc.	2.950%	9/24/49	10,746	7,290
Walmart Inc.	4.500%	9/9/52	9,900	8,777
Walmart Inc.	4.500%	4/15/53	16,863	14,924
				5,395,710
Energy (1.8%)				
Apache Corp.	4.375%	10/15/28	4,095	3,887
Apache Corp.	4.250%	1/15/30	6,687	6,206
Apache Corp.	6.000%	1/15/37	5,958	5,888
Apache Corp.	5.100%	9/1/40	17,278	14,747
Apache Corp.	5.250%	2/1/42	5,267	4,539
Apache Corp.	4.750%	4/15/43	5,719	4,555
Apache Corp.	5.350%	7/1/49	5,000	4,189
Baker Hughes Holdings LLC	2.061%	12/15/26	7,381	6,850
Baker Hughes Holdings LLC	3.337%	12/15/27	19,330	18,289
Baker Hughes Holdings LLC	3.138%	11/7/29	7,004	6,374

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Baker Hughes Holdings LLC	4.486%	5/1/30	6,404	6,226
Baker Hughes Holdings LLC	5.125%	9/15/40	15,269	14,520
Baker Hughes Holdings LLC	4.080%	12/15/47	16,858	13,483
Boardwalk Pipelines LP	5.950%	6/1/26	17,091	17,183
Boardwalk Pipelines LP	4.450%	7/15/27	7,605	7,401
Boardwalk Pipelines LP	3.600%	9/1/32	6,986	6,024
BP Capital Markets America Inc.	3.796%	9/21/25	13,189	12,962
BP Capital Markets America Inc.	3.410%	2/11/26	16,481	16,023
4 BP Capital Markets America Inc.	3.119%	5/4/26	20,855	20,078
4 BP Capital Markets America Inc.	3.017%	1/16/27	12,275	11,662
BP Capital Markets America Inc.	3.543%	4/6/27	13,983	13,443
4 BP Capital Markets America Inc.	3.588%	4/14/27	9,779	9,408
BP Capital Markets America Inc.	5.017%	11/17/27	8,500	8,493
BP Capital Markets America Inc.	3.937%	9/21/28	12,978	12,452
BP Capital Markets America Inc.	4.234%	11/6/28	27,025	26,201
BP Capital Markets America Inc.	4.970%	10/17/29	7,000	6,981
BP Capital Markets America Inc.	3.633%	4/6/30	26,641	24,832
BP Capital Markets America Inc.	1.749%	8/10/30	8,506	7,070
BP Capital Markets America Inc.	2.721%	1/12/32	18,567	15,794
BP Capital Markets America Inc.	4.812%	2/13/33	28,930	28,050
BP Capital Markets America Inc.	4.893%	9/11/33	20,689	20,141
BP Capital Markets America Inc.	5.227%	11/17/34	11,050	10,969
BP Capital Markets America Inc.	3.060%	6/17/41	23,575	17,173
BP Capital Markets America Inc.	3.000%	2/24/50	35,514	23,127
BP Capital Markets America Inc.	2.772%	11/10/50	28,934	17,809
BP Capital Markets America Inc.	2.939%	6/4/51	25,888	16,454
BP Capital Markets America Inc.	3.001%	3/17/52	18,295	11,763
BP Capital Markets America Inc.	3.379%	2/8/61	21,210	14,011
BP Capital Markets plc	3.279%	9/19/27	29,757	28,217
BP Capital Markets plc	3.723%	11/28/28	17,284	16,427
BP Capital Markets plc	6.450%	Perpetual	15,830	16,279
Burlington Resources LLC	7.200%	8/15/31	4,508	5,061
Burlington Resources LLC	7.400%	12/1/31	6,080	6,910
Canadian Natural Resources Ltd.	2.050%	7/15/25	7,445	7,174
Canadian Natural Resources Ltd.	3.850%	6/1/27	23,620	22,719
Canadian Natural Resources Ltd.	2.950%	7/15/30	9,764	8,556
Canadian Natural Resources Ltd.	7.200%	1/15/32	5,408	5,931
Canadian Natural Resources Ltd.	6.450%	6/30/33	5,064	5,324
Canadian Natural Resources Ltd.	5.850%	2/1/35	4,853	4,810
Canadian Natural Resources Ltd.	6.500%	2/15/37	6,248	6,475
Canadian Natural Resources Ltd.	6.250%	3/15/38	13,710	14,049
Canadian Natural Resources Ltd.	6.750%	2/1/39	6,504	6,895
4 Canadian Natural Resources Ltd.	4.950%	6/1/47	10,122	8,799
Cenovus Energy Inc.	4.250%	4/15/27	5,325	5,176
Cenovus Energy Inc.	2.650%	1/15/32	10,415	8,616
Cenovus Energy Inc.	5.250%	6/15/37	2,908	2,770
Cenovus Energy Inc.	6.750%	11/15/39	3,474	3,748
Cenovus Energy Inc.	5.400%	6/15/47	6,411	5,896
Cenovus Energy Inc.	3.750%	2/15/52	11,645	8,223
Cheniere Corpus Christi Holdings LLC	5.125%	6/30/27	32,828	32,784
Cheniere Corpus Christi Holdings LLC	3.700%	11/15/29	23,330	21,570
Cheniere Corpus Christi Holdings LLC	2.742%	12/31/39	12,603	10,151
Cheniere Energy Inc.	4.625%	10/15/28	19,485	18,921
7 Cheniere Energy Inc.	5.650%	4/15/34	19,320	19,296
Cheniere Energy Partners LP	4.500%	10/1/29	25,578	24,361
Cheniere Energy Partners LP	4.000%	3/1/31	28,322	25,726
Cheniere Energy Partners LP	3.250%	1/31/32	24,020	20,483
Cheniere Energy Partners LP	5.950%	6/30/33	20,433	20,689
7 Cheniere Energy Partners LP	5.750%	8/15/34	15,625	15,636
Chevron Corp.	3.326%	11/17/25	11,969	11,692
Chevron Corp.	2.954%	5/16/26	29,437	28,331
Chevron Corp.	1.995%	5/11/27	12,372	11,432
Chevron Corp.	2.236%	5/11/30	22,928	19,852
Chevron Corp.	3.078%	5/11/50	16,683	11,394
Chevron USA Inc.	0.687%	8/12/25	13,741	13,089
Chevron USA Inc.	1.018%	8/12/27	13,728	12,204
Chevron USA Inc.	3.850%	1/15/28	10,867	10,547
Chevron USA Inc.	3.250%	10/15/29	6,746	6,261
Chevron USA Inc.	5.250%	11/15/43	9,219	9,161
Chevron USA Inc.	2.343%	8/12/50	9,962	5,781

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
CNOOC Finance 2013 Ltd.	2.875%	9/30/29	3,260	2,987
CNOOC Finance 2013 Ltd.	4.250%	5/9/43	9,560	8,457
CNOOC Finance 2013 Ltd.	3.300%	9/30/49	4,600	3,361
CNOOC Finance 2014 ULC	4.875%	4/30/44	6,470	6,186
CNOOC Finance 2015 Australia Pty Ltd.	4.200%	5/5/45	2,430	2,118
CNOOC Finance 2015 USA LLC	4.375%	5/2/28	17,846	17,593
CNOOC Petroleum North America ULC	5.875%	3/10/35	9,270	10,000
CNOOC Petroleum North America ULC	6.400%	5/15/37	16,377	18,651
Columbia Pipeline Group Inc.	5.800%	6/1/45	6,553	6,380
Conoco Funding Co.	7.250%	10/15/31	4,045	4,540
ConocoPhillips	4.300%	8/15/28	14,016	13,723
ConocoPhillips	2.400%	2/15/31	6,630	5,577
ConocoPhillips	5.900%	10/15/32	10,258	10,828
ConocoPhillips	5.900%	5/15/38	4,445	4,615
ConocoPhillips	6.500%	2/1/39	17,914	19,704
ConocoPhillips	4.875%	10/1/47	8,891	8,092
ConocoPhillips Co.	6.950%	4/15/29	16,063	17,410
ConocoPhillips Co.	5.050%	9/15/33	11,125	11,031
ConocoPhillips Co.	3.758%	3/15/42	11,166	8,848
ConocoPhillips Co.	4.300%	11/15/44	12,712	10,785
ConocoPhillips Co.	3.800%	3/15/52	20,050	14,997
ConocoPhillips Co.	5.300%	5/15/53	10,439	9,920
ConocoPhillips Co.	5.550%	3/15/54	12,420	12,233
ConocoPhillips Co.	4.025%	3/15/62	23,120	17,417
ConocoPhillips Co.	5.700%	9/15/63	8,855	8,828
Continental Resources Inc.	4.375%	1/15/28	10,152	9,753
Continental Resources Inc.	4.900%	6/1/44	6,362	5,202
Coterra Energy Inc.	3.900%	5/15/27	16,786	16,142
Coterra Energy Inc.	4.375%	3/15/29	5,787	5,526
DCP Midstream Operating LP	5.375%	7/15/25	3,782	3,767
DCP Midstream Operating LP	5.625%	7/15/27	4,994	5,046
DCP Midstream Operating LP	5.125%	5/15/29	5,655	5,618
DCP Midstream Operating LP	3.250%	2/15/32	5,158	4,410
DCP Midstream Operating LP	5.600%	4/1/44	5,360	5,116
Devon Energy Corp.	5.850%	12/15/25	6,371	6,386
Devon Energy Corp.	5.250%	10/15/27	5,655	5,632
Devon Energy Corp.	5.875%	6/15/28	5,569	5,588
Devon Energy Corp.	4.500%	1/15/30	10,468	10,106
Devon Energy Corp.	7.875%	9/30/31	8,053	9,101
Devon Energy Corp.	7.950%	4/15/32	4,780	5,473
Devon Energy Corp.	5.600%	7/15/41	16,322	15,188
Devon Energy Corp.	4.750%	5/15/42	9,671	8,094
Devon Energy Corp.	5.000%	6/15/45	10,285	8,763
Diamondback Energy Inc.	3.250%	12/1/26	10,051	9,602
Diamondback Energy Inc.	5.200%	4/18/27	11,060	11,065
Diamondback Energy Inc.	3.500%	12/1/29	15,746	14,533
Diamondback Energy Inc.	5.150%	1/30/30	11,260	11,206
Diamondback Energy Inc.	3.125%	3/24/31	12,271	10,795
Diamondback Energy Inc.	6.250%	3/15/33	13,965	14,608
Diamondback Energy Inc.	5.400%	4/18/34	16,295	16,130
Diamondback Energy Inc.	4.400%	3/24/51	8,464	6,746
Diamondback Energy Inc.	4.250%	3/15/52	9,884	7,661
Diamondback Energy Inc.	6.250%	3/15/53	8,425	8,697
Diamondback Energy Inc.	5.750%	4/18/54	19,445	18,841
Diamondback Energy Inc.	5.900%	4/18/64	12,995	12,545
Eastern Gas Transmission & Storage Inc.	3.000%	11/15/29	5,080	4,545
4 Eastern Gas Transmission & Storage Inc.	4.800%	11/1/43	6,535	5,729
4 Eastern Gas Transmission & Storage Inc.	4.600%	12/15/44	5,378	4,526
Enbridge Energy Partners LP	5.875%	10/15/25	10,179	10,203
4 Enbridge Energy Partners LP	7.500%	4/15/38	10,010	11,437
Enbridge Energy Partners LP	5.500%	9/15/40	4,820	4,598
Enbridge Energy Partners LP	7.375%	10/15/45	12,052	13,725
Enbridge Inc.	1.600%	10/4/26	2,718	2,502
Enbridge Inc.	5.900%	11/15/26	10,403	10,522
Enbridge Inc.	4.250%	12/1/26	14,894	14,541
Enbridge Inc.	5.250%	4/5/27	9,834	9,836
Enbridge Inc.	3.700%	7/15/27	13,499	12,933
Enbridge Inc.	6.000%	11/15/28	10,385	10,694
Enbridge Inc.	5.300%	4/5/29	9,645	9,661
Enbridge Inc.	3.125%	11/15/29	15,371	13,883

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Enbridge Inc.	6.200%	11/15/30	10,185	10,694
Enbridge Inc.	5.700%	3/8/33	25,580	25,786
Enbridge Inc.	2.500%	8/1/33	14,351	11,388
Enbridge Inc.	5.625%	4/5/34	15,825	15,801
Enbridge Inc.	4.500%	6/10/44	8,086	6,682
Enbridge Inc.	4.000%	11/15/49	2,835	2,145
Enbridge Inc.	3.400%	8/1/51	14,692	9,932
Enbridge Inc.	6.700%	11/15/53	16,180	17,676
Enbridge Inc.	5.950%	4/5/54	11,965	11,874
Enbridge Inc.	7.200%	6/27/54	4,500	4,528
Enbridge Inc.	7.375%	3/15/55	3,750	3,759
Energy Transfer LP	5.950%	12/1/25	6,979	6,998
Energy Transfer LP	4.750%	1/15/26	17,190	16,989
Energy Transfer LP	3.900%	7/15/26	6,135	5,941
Energy Transfer LP	4.400%	3/15/27	13,513	13,181
4 Energy Transfer LP	4.200%	4/15/27	8,100	7,857
4 Energy Transfer LP	5.500%	6/1/27	15,352	15,400
Energy Transfer LP	4.000%	10/1/27	11,735	11,265
Energy Transfer LP	5.550%	2/15/28	4,075	4,108
Energy Transfer LP	4.950%	5/15/28	20,897	20,590
Energy Transfer LP	4.950%	6/15/28	15,945	15,736
Energy Transfer LP	5.250%	4/15/29	18,192	18,164
Energy Transfer LP	5.250%	7/1/29	4,683	4,655
Energy Transfer LP	3.750%	5/15/30	16,605	15,273
Energy Transfer LP	6.400%	12/1/30	5,920	6,221
Energy Transfer LP	5.750%	2/15/33	9,435	9,515
Energy Transfer LP	6.550%	12/1/33	3,852	4,076
Energy Transfer LP	5.550%	5/15/34	16,809	16,596
Energy Transfer LP	5.600%	9/1/34	9,060	8,987
Energy Transfer LP	4.900%	3/15/35	6,338	5,895
4 Energy Transfer LP	6.625%	10/15/36	6,699	7,072
4 Energy Transfer LP	5.800%	6/15/38	10,665	10,461
Energy Transfer LP	7.500%	7/1/38	7,075	8,046
Energy Transfer LP	6.050%	6/1/41	9,445	9,259
Energy Transfer LP	6.500%	2/1/42	13,060	13,530
Energy Transfer LP	6.100%	2/15/42	11,421	11,233
Energy Transfer LP	4.950%	1/15/43	1,375	1,179
Energy Transfer LP	5.150%	2/1/43	3,404	2,977
Energy Transfer LP	5.950%	10/1/43	4,718	4,572
Energy Transfer LP	5.300%	4/1/44	9,129	8,176
Energy Transfer LP	5.150%	3/15/45	10,433	9,170
Energy Transfer LP	5.350%	5/15/45	11,350	10,157
Energy Transfer LP	6.125%	12/15/45	20,863	20,446
Energy Transfer LP	5.300%	4/15/47	11,523	10,202
Energy Transfer LP	5.400%	10/1/47	13,654	12,214
Energy Transfer LP	6.000%	6/15/48	18,642	17,988
Energy Transfer LP	6.250%	4/15/49	33,209	33,083
Energy Transfer LP	5.000%	5/15/50	32,523	27,643
Energy Transfer LP	5.950%	5/15/54	21,760	21,079
Energy Transfer LP	6.050%	9/1/54	13,588	13,321
EnLink Midstream LLC	5.375%	6/1/29	6,215	6,068
EnLink Midstream Partners LP	4.850%	7/15/26	6,513	6,393
EnLink Midstream Partners LP	5.600%	4/1/44	4,505	3,980
EnLink Midstream Partners LP	5.050%	4/1/45	5,845	4,765
EnLink Midstream Partners LP	5.450%	6/1/47	6,435	5,581
Enterprise Products Operating LLC	5.050%	1/10/26	3,891	3,882
Enterprise Products Operating LLC	3.700%	2/15/26	5,781	5,635
Enterprise Products Operating LLC	3.950%	2/15/27	6,233	6,057
Enterprise Products Operating LLC	3.125%	7/31/29	32,981	30,199
Enterprise Products Operating LLC	2.800%	1/31/30	12,805	11,439
Enterprise Products Operating LLC	5.350%	1/31/33	3,315	3,343
4 Enterprise Products Operating LLC	6.875%	3/1/33	7,696	8,548
4 Enterprise Products Operating LLC	6.650%	10/15/34	2,664	2,923
Enterprise Products Operating LLC	7.550%	4/15/38	4,210	4,975
Enterprise Products Operating LLC	6.125%	10/15/39	8,403	8,852
Enterprise Products Operating LLC	5.950%	2/1/41	9,841	10,135
Enterprise Products Operating LLC	5.700%	2/15/42	7,600	7,605
Enterprise Products Operating LLC	4.850%	8/15/42	11,577	10,465
Enterprise Products Operating LLC	4.450%	2/15/43	20,097	17,249
Enterprise Products Operating LLC	4.850%	3/15/44	14,152	12,764

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Enterprise Products Operating LLC	5.100%	2/15/45	8,750	8,122
Enterprise Products Operating LLC	4.900%	5/15/46	25,105	22,626
Enterprise Products Operating LLC	4.250%	2/15/48	16,919	13,834
Enterprise Products Operating LLC	4.800%	2/1/49	16,050	14,207
Enterprise Products Operating LLC	4.200%	1/31/50	20,986	16,868
Enterprise Products Operating LLC	3.700%	1/31/51	11,686	8,640
Enterprise Products Operating LLC	3.200%	2/15/52	12,480	8,308
Enterprise Products Operating LLC	3.300%	2/15/53	13,894	9,379
Enterprise Products Operating LLC	4.950%	10/15/54	9,668	8,555
Enterprise Products Operating LLC	3.950%	1/31/60	12,993	9,592
4 Enterprise Products Operating LLC	5.250%	8/16/77	10,729	10,271
4 Enterprise Products Operating LLC	5.375%	2/15/78	9,278	8,670
EOG Resources Inc.	4.150%	1/15/26	10,202	10,046
EOG Resources Inc.	4.375%	4/15/30	15,507	15,135
EOG Resources Inc.	3.900%	4/1/35	1,546	1,384
EOG Resources Inc.	4.950%	4/15/50	10,526	9,654
EQT Corp.	3.900%	10/1/27	11,238	10,739
EQT Corp.	5.700%	4/1/28	6,485	6,545
EQT Corp.	5.000%	1/15/29	7,035	6,901
EQT Corp.	7.000%	2/1/30	5,782	6,134
EQT Corp.	5.750%	2/1/34	10,820	10,710
Exxon Mobil Corp.	3.043%	3/1/26	22,051	21,330
Exxon Mobil Corp.	2.275%	8/16/26	17,452	16,505
Exxon Mobil Corp.	3.294%	3/19/27	10,530	10,168
Exxon Mobil Corp.	2.440%	8/16/29	18,698	16,713
Exxon Mobil Corp.	3.482%	3/19/30	23,555	21,959
Exxon Mobil Corp.	2.610%	10/15/30	29,303	25,717
Exxon Mobil Corp.	2.995%	8/16/39	9,707	7,378
Exxon Mobil Corp.	4.227%	3/19/40	25,434	22,394
Exxon Mobil Corp.	3.567%	3/6/45	12,978	9,905
Exxon Mobil Corp.	4.114%	3/1/46	24,411	20,152
Exxon Mobil Corp.	3.095%	8/16/49	21,525	14,597
Exxon Mobil Corp.	4.327%	3/19/50	33,706	28,405
Exxon Mobil Corp.	3.452%	4/15/51	39,451	28,485
Halliburton Co.	3.800%	11/15/25	5,500	5,384
Halliburton Co.	2.920%	3/1/30	18,973	16,968
Halliburton Co.	4.850%	11/15/35	15,850	15,079
Halliburton Co.	6.700%	9/15/38	12,902	14,182
Halliburton Co.	4.500%	11/15/41	5,531	4,775
Halliburton Co.	4.750%	8/1/43	16,531	14,550
Halliburton Co.	5.000%	11/15/45	25,852	23,403
Helmerich & Payne Inc.	2.900%	9/29/31	7,300	6,081
Hess Corp.	4.300%	4/1/27	13,991	13,639
Hess Corp.	7.875%	10/1/29	6,444	7,210
Hess Corp.	7.300%	8/15/31	8,296	9,249
Hess Corp.	7.125%	3/15/33	7,994	8,973
Hess Corp.	6.000%	1/15/40	9,903	10,233
Hess Corp.	5.600%	2/15/41	16,648	16,611
Hess Corp.	5.800%	4/1/47	6,087	6,163
HF Sinclair Corp.	5.875%	4/1/26	8,667	8,684
HF Sinclair Corp.	4.500%	10/1/30	6,588	6,180
Kinder Morgan Energy Partners LP	7.400%	3/15/31	1,040	1,149
Kinder Morgan Energy Partners LP	7.750%	3/15/32	560	630
Kinder Morgan Energy Partners LP	7.300%	8/15/33	3,806	4,223
Kinder Morgan Energy Partners LP	5.800%	3/15/35	7,249	7,287
Kinder Morgan Energy Partners LP	6.500%	2/1/37	17,296	18,095
4 Kinder Morgan Energy Partners LP	6.950%	1/15/38	9,425	10,233
Kinder Morgan Energy Partners LP	6.500%	9/1/39	8,010	8,300
Kinder Morgan Energy Partners LP	6.550%	9/15/40	7,938	8,178
Kinder Morgan Energy Partners LP	7.500%	11/15/40	6,674	7,498
Kinder Morgan Energy Partners LP	6.375%	3/1/41	2,618	2,662
Kinder Morgan Energy Partners LP	5.625%	9/1/41	12,514	11,772
Kinder Morgan Energy Partners LP	5.000%	8/15/42	4,662	4,074
Kinder Morgan Energy Partners LP	4.700%	11/1/42	11,679	9,801
Kinder Morgan Energy Partners LP	5.000%	3/1/43	5,065	4,418
Kinder Morgan Energy Partners LP	5.500%	3/1/44	9,238	8,553
Kinder Morgan Energy Partners LP	5.400%	9/1/44	3,861	3,534
Kinder Morgan Inc.	1.750%	11/15/26	6,773	6,243
Kinder Morgan Inc.	4.300%	3/1/28	16,914	16,427
Kinder Morgan Inc.	2.000%	2/15/31	9,795	8,025

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 Kinder Morgan Inc.	7.800%	8/1/31	6,026	6,813
4 Kinder Morgan Inc.	7.750%	1/15/32	12,564	14,196
Kinder Morgan Inc.	5.300%	12/1/34	19,539	18,944
Kinder Morgan Inc.	5.550%	6/1/45	22,957	21,426
Kinder Morgan Inc.	5.050%	2/15/46	13,410	11,745
Kinder Morgan Inc.	5.200%	3/1/48	3,329	2,953
Kinder Morgan Inc.	3.250%	8/1/50	6,305	4,029
Kinder Morgan Inc.	3.600%	2/15/51	8,138	5,551
Marathon Oil Corp.	4.400%	7/15/27	18,652	18,255
Marathon Oil Corp.	5.300%	4/1/29	3,950	3,967
Marathon Oil Corp.	6.800%	3/15/32	7,330	7,975
Marathon Oil Corp.	5.700%	4/1/34	3,850	3,920
Marathon Oil Corp.	6.600%	10/1/37	10,934	11,844
Marathon Oil Corp.	5.200%	6/1/45	7,232	6,652
Marathon Petroleum Corp.	5.125%	12/15/26	23,108	23,027
Marathon Petroleum Corp.	3.800%	4/1/28	9,715	9,257
Marathon Petroleum Corp.	6.500%	3/1/41	17,420	18,123
Marathon Petroleum Corp.	4.750%	9/15/44	10,397	8,865
Marathon Petroleum Corp.	4.500%	4/1/48	5,866	4,720
Marathon Petroleum Corp.	5.000%	9/15/54	4,273	3,614
MPLX LP	1.750%	3/1/26	22,149	20,824
MPLX LP	4.125%	3/1/27	10,036	9,749
MPLX LP	4.250%	12/1/27	21,064	20,390
MPLX LP	4.000%	3/15/28	15,588	14,915
MPLX LP	2.650%	8/15/30	19,342	16,672
MPLX LP	4.950%	9/1/32	10,510	10,053
MPLX LP	5.000%	3/1/33	15,125	14,459
MPLX LP	5.500%	6/1/34	21,320	20,994
MPLX LP	4.500%	4/15/38	19,977	17,437
MPLX LP	5.200%	3/1/47	17,545	15,709
MPLX LP	5.200%	12/1/47	15,503	13,648
MPLX LP	4.700%	4/15/48	21,108	17,447
MPLX LP	5.500%	2/15/49	19,383	17,906
MPLX LP	4.950%	3/14/52	5,935	5,039
MPLX LP	5.650%	3/1/53	6,455	6,065
MPLX LP	4.900%	4/15/58	5,739	4,721
NOV Inc.	3.600%	12/1/29	4,261	3,919
NOV Inc.	3.950%	12/1/42	14,158	10,714
Occidental Petroleum Corp.	5.875%	9/1/25	7,910	7,919
Occidental Petroleum Corp.	5.500%	12/1/25	6,711	6,693
Occidental Petroleum Corp.	5.550%	3/15/26	12,269	12,248
Occidental Petroleum Corp.	8.500%	7/15/27	6,627	7,097
Occidental Petroleum Corp.	6.375%	9/1/28	7,646	7,888
Occidental Petroleum Corp.	8.875%	7/15/30	12,126	13,979
Occidental Petroleum Corp.	6.625%	9/1/30	20,217	21,194
Occidental Petroleum Corp.	6.125%	1/1/31	15,711	16,089
Occidental Petroleum Corp.	7.500%	5/1/31	11,596	12,770
Occidental Petroleum Corp.	7.875%	9/15/31	6,471	7,245
Occidental Petroleum Corp.	6.450%	9/15/36	21,997	22,950
Occidental Petroleum Corp.	7.950%	6/15/39	4,642	5,360
Occidental Petroleum Corp.	6.200%	3/15/40	10,191	10,178
Occidental Petroleum Corp.	6.600%	3/15/46	14,732	15,353
Occidental Petroleum Corp.	4.400%	4/15/46	5,661	4,440
Occidental Petroleum Corp.	4.200%	3/15/48	4,150	3,145
ONEOK Inc.	2.200%	9/15/25	3,571	3,430
ONEOK Inc.	5.000%	3/1/26	11,051	10,957
ONEOK Inc.	5.550%	11/1/26	5,259	5,281
ONEOK Inc.	4.000%	7/13/27	15,119	14,600
ONEOK Inc.	4.550%	7/15/28	11,771	11,478
ONEOK Inc.	5.650%	11/1/28	5,285	5,365
ONEOK Inc.	4.350%	3/15/29	13,032	12,553
ONEOK Inc.	3.400%	9/1/29	15,330	14,049
ONEOK Inc.	3.100%	3/15/30	15,030	13,440
ONEOK Inc.	3.250%	6/1/30	2,902	2,610
ONEOK Inc.	5.800%	11/1/30	7,210	7,375
ONEOK Inc.	6.350%	1/15/31	4,211	4,412
ONEOK Inc.	6.050%	9/1/33	20,985	21,611
ONEOK Inc.	6.000%	6/15/35	1,915	1,954
ONEOK Inc.	4.250%	9/15/46	5,549	4,339
ONEOK Inc.	4.950%	7/13/47	11,745	10,041

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
ONEOK Inc.	4.200%	10/3/47	12,496	9,579
ONEOK Inc.	5.200%	7/15/48	10,719	9,503
ONEOK Inc.	4.850%	2/1/49	7,405	6,233
ONEOK Inc.	4.450%	9/1/49	11,537	9,067
ONEOK Inc.	3.950%	3/1/50	9,205	6,711
ONEOK Inc.	4.500%	3/15/50	5,686	4,498
ONEOK Inc.	7.150%	1/15/51	7,387	8,167
ONEOK Inc.	6.625%	9/1/53	20,635	22,035
ONEOK Partners LP	6.650%	10/1/36	9,996	10,568
ONEOK Partners LP	6.850%	10/15/37	8,271	8,880
ONEOK Partners LP	6.125%	2/1/41	6,824	6,817
ONEOK Partners LP	6.200%	9/15/43	3,901	3,913
Ovintiv Inc.	5.375%	1/1/26	4,459	4,438
Ovintiv Inc.	5.650%	5/15/28	9,498	9,606
Ovintiv Inc.	7.375%	11/1/31	6,271	6,814
Ovintiv Inc.	6.250%	7/15/33	4,495	4,633
Ovintiv Inc.	6.500%	8/15/34	685	716
Ovintiv Inc.	6.625%	8/15/37	14,399	14,960
Ovintiv Inc.	6.500%	2/1/38	7,080	7,268
Ovintiv Inc.	7.100%	7/15/53	5,210	5,716
Patterson-UTI Energy Inc.	3.950%	2/1/28	6,340	5,964
Patterson-UTI Energy Inc.	5.150%	11/15/29	4,518	4,385
Patterson-UTI Energy Inc.	7.150%	10/1/33	5,170	5,478
Phillips 66	1.300%	2/15/26	10,390	9,728
Phillips 66	3.900%	3/15/28	10,282	9,853
Phillips 66	2.150%	12/15/30	18,308	15,306
Phillips 66	4.650%	11/15/34	12,865	11,955
Phillips 66	5.875%	5/1/42	16,475	16,588
Phillips 66	4.875%	11/15/44	18,966	16,787
Phillips 66	3.300%	3/15/52	11,579	7,579
Phillips 66 Co.	3.550%	10/1/26	2,750	2,654
Phillips 66 Co.	4.950%	12/1/27	3,223	3,214
Phillips 66 Co.	3.750%	3/1/28	5,222	4,981
Phillips 66 Co.	3.150%	12/15/29	13,033	11,804
Phillips 66 Co.	5.250%	6/15/31	3,965	3,950
Phillips 66 Co.	5.300%	6/30/33	14,355	14,207
Phillips 66 Co.	4.680%	2/15/45	7,945	6,758
Phillips 66 Co.	4.900%	10/1/46	6,048	5,324
Phillips 66 Co.	5.650%	6/15/54	7,785	7,481
Pioneer Natural Resources Co.	1.125%	1/15/26	8,663	8,129
Pioneer Natural Resources Co.	1.900%	8/15/30	20,071	16,813
Pioneer Natural Resources Co.	2.150%	1/15/31	12,973	10,896
Plains All American Pipeline LP	4.650%	10/15/25	13,044	12,865
Plains All American Pipeline LP	4.500%	12/15/26	12,380	12,112
Plains All American Pipeline LP	3.550%	12/15/29	12,312	11,246
Plains All American Pipeline LP	3.800%	9/15/30	8,266	7,554
Plains All American Pipeline LP	6.650%	1/15/37	7,324	7,691
Plains All American Pipeline LP	5.150%	6/1/42	7,770	6,886
Plains All American Pipeline LP	4.300%	1/31/43	2,005	1,581
Plains All American Pipeline LP	4.700%	6/15/44	10,455	8,614
Plains All American Pipeline LP	4.900%	2/15/45	9,276	7,865
Sabine Pass Liquefaction LLC	5.875%	6/30/26	16,993	17,066
Sabine Pass Liquefaction LLC	5.000%	3/15/27	25,492	25,285
Sabine Pass Liquefaction LLC	4.200%	3/15/28	24,926	24,051
Sabine Pass Liquefaction LLC	4.500%	5/15/30	29,342	28,147
Sabine Pass Liquefaction LLC	5.900%	9/15/37	6,340	6,496
Schlumberger Finance Canada Ltd.	1.400%	9/17/25	5,067	4,834
Schlumberger Investment SA	4.500%	5/15/28	6,750	6,643
Schlumberger Investment SA	2.650%	6/26/30	21,705	19,119
Schlumberger Investment SA	4.850%	5/15/33	5,375	5,266
Schlumberger Investment SA	5.000%	6/1/34	6,690	6,583
Shell International Finance BV	2.875%	5/10/26	22,611	21,724
Shell International Finance BV	2.500%	9/12/26	13,493	12,776
Shell International Finance BV	3.875%	11/13/28	20,134	19,319
Shell International Finance BV	2.375%	11/7/29	21,490	18,957
Shell International Finance BV	2.750%	4/6/30	22,912	20,437
Shell International Finance BV	4.125%	5/11/35	19,815	18,163
Shell International Finance BV	6.375%	12/15/38	34,164	37,649
Shell International Finance BV	5.500%	3/25/40	11,700	11,775
Shell International Finance BV	2.875%	11/26/41	6,586	4,685

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Shell International Finance BV	3.625%	8/21/42	10,039	7,895
Shell International Finance BV	4.550%	8/12/43	15,874	14,133
Shell International Finance BV	4.375%	5/11/45	38,547	32,915
Shell International Finance BV	4.000%	5/10/46	30,404	24,474
Shell International Finance BV	3.750%	9/12/46	11,820	9,143
Shell International Finance BV	3.125%	11/7/49	22,900	15,557
Shell International Finance BV	3.250%	4/6/50	22,092	15,354
Shell International Finance BV	3.000%	11/26/51	12,590	8,239
Spectra Energy Partners LP	3.375%	10/15/26	14,379	13,760
Spectra Energy Partners LP	4.500%	3/15/45	13,762	11,194
Suncor Energy Inc.	7.150%	2/1/32	7,823	8,555
Suncor Energy Inc.	5.950%	12/1/34	4,442	4,537
Suncor Energy Inc.	6.800%	5/15/38	14,731	15,720
Suncor Energy Inc.	6.500%	6/15/38	18,738	19,627
Suncor Energy Inc.	4.000%	11/15/47	15,954	11,976
Suncor Energy Inc.	3.750%	3/4/51	6,637	4,764
Targa Resources Corp.	6.150%	3/1/29	12,385	12,784
Targa Resources Corp.	4.200%	2/1/33	9,920	8,928
Targa Resources Corp.	6.125%	3/15/33	11,764	12,102
Targa Resources Corp.	6.500%	3/30/34	12,915	13,671
Targa Resources Corp.	4.950%	4/15/52	9,921	8,440
Targa Resources Corp.	6.500%	2/15/53	11,090	11,653
Targa Resources Partners LP	6.500%	7/15/27	4,075	4,106
Targa Resources Partners LP	5.000%	1/15/28	9,363	9,165
Targa Resources Partners LP	6.875%	1/15/29	6,760	6,933
Targa Resources Partners LP	5.500%	3/1/30	10,184	10,121
Targa Resources Partners LP	4.875%	2/1/31	10,014	9,549
Targa Resources Partners LP	4.000%	1/15/32	19,240	17,281
TC PipeLines LP	3.900%	5/25/27	6,448	6,172
Tennessee Gas Pipeline Co. LLC	7.000%	3/15/27	1,300	1,353
Tennessee Gas Pipeline Co. LLC	7.000%	10/15/28	5,245	5,554
Tennessee Gas Pipeline Co. LLC	7.625%	4/1/37	2,178	2,488
Texas Eastern Transmission LP	7.000%	7/15/32	5,535	6,040
Tosco Corp.	8.125%	2/15/30	2,090	2,417
TotalEnergies Capital International SA	3.455%	2/19/29	16,176	15,181
TotalEnergies Capital International SA	2.829%	1/10/30	16,238	14,561
TotalEnergies Capital International SA	2.986%	6/29/41	7,296	5,299
TotalEnergies Capital International SA	3.461%	7/12/49	8,821	6,408
TotalEnergies Capital International SA	3.127%	5/29/50	35,584	24,056
TotalEnergies Capital International SA	3.386%	6/29/60	4,030	2,700
TotalEnergies Capital SA	3.883%	10/11/28	8,220	7,890
TotalEnergies Capital SA	5.150%	4/5/34	16,100	16,117
TotalEnergies Capital SA	5.488%	4/5/54	22,175	21,881
TotalEnergies Capital SA	5.638%	4/5/64	16,600	16,456
TransCanada PipeLines Ltd.	4.875%	1/15/26	14,715	14,593
TransCanada PipeLines Ltd.	4.250%	5/15/28	15,555	15,042
TransCanada PipeLines Ltd.	4.100%	4/15/30	18,054	17,032
TransCanada PipeLines Ltd.	2.500%	10/12/31	16,292	13,652
TransCanada PipeLines Ltd.	4.625%	3/1/34	16,607	15,578
TransCanada PipeLines Ltd.	5.600%	3/31/34	4,142	4,155
TransCanada PipeLines Ltd.	5.850%	3/15/36	7,191	7,231
TransCanada PipeLines Ltd.	6.200%	10/15/37	23,240	24,005
TransCanada PipeLines Ltd.	4.750%	5/15/38	17,458	15,969
TransCanada PipeLines Ltd.	7.250%	8/15/38	4,005	4,525
TransCanada PipeLines Ltd.	6.100%	6/1/40	14,386	14,650
TransCanada PipeLines Ltd.	5.000%	10/16/43	12,398	11,118
TransCanada PipeLines Ltd.	4.875%	5/15/48	27,284	24,004
TransCanada PipeLines Ltd.	5.100%	3/15/49	3,374	3,066
Transcontinental Gas Pipe Line Co. LLC	7.850%	2/1/26	11,581	11,918
Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	8,831	8,467
Transcontinental Gas Pipe Line Co. LLC	3.250%	5/15/30	21,718	19,571
Transcontinental Gas Pipe Line Co. LLC	5.400%	8/15/41	3,515	3,410
Transcontinental Gas Pipe Line Co. LLC	4.450%	8/1/42	5,184	4,511
Transcontinental Gas Pipe Line Co. LLC	4.600%	3/15/48	8,821	7,510
Transcontinental Gas Pipe Line Co. LLC	3.950%	5/15/50	6,423	4,863
Valero Energy Corp.	2.150%	9/15/27	7,325	6,672
Valero Energy Corp.	4.350%	6/1/28	13,440	13,009
Valero Energy Corp.	2.800%	12/1/31	5,526	4,687
Valero Energy Corp.	7.500%	4/15/32	8,694	9,812
Valero Energy Corp.	6.625%	6/15/37	20,773	22,156

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Valero Energy Corp.	4.900%	3/15/45	9,795	8,769
Valero Energy Corp.	3.650%	12/1/51	15,884	10,987
Valero Energy Partners LP	4.500%	3/15/28	7,447	7,254
Western Midstream Operating LP	4.500%	3/1/28	2,138	2,060
Western Midstream Operating LP	4.050%	2/1/30	16,892	15,716
Western Midstream Operating LP	6.150%	4/1/33	9,851	10,065
Western Midstream Operating LP	5.450%	4/1/44	9,146	8,188
Western Midstream Operating LP	5.300%	3/1/48	9,250	7,943
Western Midstream Operating LP	5.500%	8/15/48	4,247	3,669
Western Midstream Operating LP	5.250%	2/1/50	16,065	13,979
Williams Cos. Inc.	4.000%	9/15/25	12,009	11,783
Williams Cos. Inc.	5.400%	3/2/26	3,111	3,108
Williams Cos. Inc.	3.750%	6/15/27	18,640	17,896
Williams Cos. Inc.	5.300%	8/15/28	8,345	8,370
Williams Cos. Inc.	3.500%	11/15/30	16,292	14,756
4 Williams Cos. Inc.	7.500%	1/15/31	935	1,030
Williams Cos. Inc.	2.600%	3/15/31	22,080	18,670
Williams Cos. Inc.	4.650%	8/15/32	3,687	3,505
Williams Cos. Inc.	5.650%	3/15/33	8,520	8,604
Williams Cos. Inc.	5.150%	3/15/34	13,020	12,704
Williams Cos. Inc.	6.300%	4/15/40	20,130	20,867
Williams Cos. Inc.	5.800%	11/15/43	10,755	10,445
Williams Cos. Inc.	5.400%	3/4/44	11,232	10,589
Williams Cos. Inc.	5.750%	6/24/44	7,669	7,509
Williams Cos. Inc.	4.900%	1/15/45	8,692	7,601
Williams Cos. Inc.	5.100%	9/15/45	16,238	14,643
Williams Cos. Inc.	4.850%	3/1/48	11,667	10,088
Williams Cos. Inc.	3.500%	10/15/51	7,542	5,229
Williams Cos. Inc.	5.300%	8/15/52	10,300	9,538
				5,836,346
Financials (7.6%)				
ACE Capital Trust II	9.700%	4/1/30	3,146	3,738
4 Aegon Ltd.	5.500%	4/11/48	7,494	7,215
AerCap Ireland Capital DAC	3.500%	1/15/25	17,846	17,618
AerCap Ireland Capital DAC	6.500%	7/15/25	24,476	24,687
AerCap Ireland Capital DAC	4.450%	10/1/25	17,266	17,028
AerCap Ireland Capital DAC	1.750%	1/30/26	14,947	14,086
AerCap Ireland Capital DAC	4.450%	4/3/26	27,426	26,920
AerCap Ireland Capital DAC	2.450%	10/29/26	55,362	51,651
AerCap Ireland Capital DAC	6.100%	1/15/27	3,619	3,675
AerCap Ireland Capital DAC	3.650%	7/21/27	27,074	25,717
AerCap Ireland Capital DAC	4.625%	10/15/27	14,753	14,383
AerCap Ireland Capital DAC	3.875%	1/23/28	20,651	19,579
AerCap Ireland Capital DAC	5.750%	6/6/28	11,264	11,390
AerCap Ireland Capital DAC	3.000%	10/29/28	52,327	47,558
AerCap Ireland Capital DAC	6.150%	9/30/30	10,370	10,723
AerCap Ireland Capital DAC	3.300%	1/30/32	90,910	78,122
AerCap Ireland Capital DAC	3.400%	10/29/33	19,180	16,101
AerCap Ireland Capital DAC	3.850%	10/29/41	19,477	15,268
Affiliated Managers Group Inc.	3.500%	8/1/25	12,621	12,342
Affiliated Managers Group Inc.	3.300%	6/15/30	12,572	11,218
Aflac Inc.	1.125%	3/15/26	6,735	6,291
Aflac Inc.	2.875%	10/15/26	6,136	5,832
Aflac Inc.	3.600%	4/1/30	23,075	21,443
Aflac Inc.	4.000%	10/15/46	4,150	3,266
Aflac Inc.	4.750%	1/15/49	4,623	4,101
4 Air Lease Corp.	3.375%	7/1/25	7,907	7,727
4 Air Lease Corp.	2.875%	1/15/26	11,012	10,565
4 Air Lease Corp.	3.750%	6/1/26	3,898	3,765
4 Air Lease Corp.	5.300%	6/25/26	5,000	4,984
Air Lease Corp.	1.875%	8/15/26	11,711	10,860
Air Lease Corp.	2.200%	1/15/27	9,436	8,715
Air Lease Corp.	3.625%	4/1/27	7,202	6,879
Air Lease Corp.	3.625%	12/1/27	15,030	14,179
Air Lease Corp.	2.100%	9/1/28	8,003	7,028
Air Lease Corp.	4.625%	10/1/28	11,963	11,602
Air Lease Corp.	3.250%	10/1/29	8,115	7,345
4 Air Lease Corp.	3.000%	2/1/30	11,490	10,174
Air Lease Corp.	3.125%	12/1/30	2,853	2,494

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Air Lease Corp.	2.875%	1/15/32	10,190	8,526
	Aircastle Ltd.	4.250%	6/15/26	9,071	8,842
	Alleghany Corp.	4.900%	9/15/44	6,055	5,632
	Alleghany Corp.	3.250%	8/15/51	10,715	7,223
	Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	10,361	10,352
	Allstate Corp.	0.750%	12/15/25	5,636	5,270
	Allstate Corp.	3.280%	12/15/26	2,969	2,840
	Allstate Corp.	5.050%	6/24/29	4,958	4,936
	Allstate Corp.	1.450%	12/15/30	9,296	7,423
	Allstate Corp.	5.250%	3/30/33	10,375	10,333
	Allstate Corp.	5.350%	6/1/33	2,185	2,192
	Allstate Corp.	5.550%	5/9/35	3,331	3,374
	Allstate Corp.	5.950%	4/1/36	2,603	2,730
	Allstate Corp.	4.500%	6/15/43	10,625	9,087
	Allstate Corp.	4.200%	12/15/46	8,469	6,837
	Allstate Corp.	3.850%	8/10/49	15,711	11,873
4	Allstate Corp.	6.500%	5/15/57	6,256	6,298
	Ally Financial Inc.	4.750%	6/9/27	6,565	6,404
	Ally Financial Inc.	7.100%	11/15/27	6,850	7,134
	Ally Financial Inc.	2.200%	11/2/28	13,075	11,324
	Ally Financial Inc.	6.992%	6/13/29	4,333	4,500
4	Ally Financial Inc.	8.000%	11/1/31	30,616	33,818
	Ally Financial Inc.	8.000%	11/1/31	7,283	8,035
	American Express Co.	3.950%	8/1/25	16,796	16,518
	American Express Co.	4.200%	11/6/25	16,564	16,323
	American Express Co.	4.900%	2/13/26	17,747	17,634
	American Express Co.	4.990%	5/1/26	19,310	19,195
	American Express Co.	3.125%	5/20/26	14,720	14,165
	American Express Co.	6.338%	10/30/26	3,845	3,882
	American Express Co.	1.650%	11/4/26	14,397	13,249
	American Express Co.	2.550%	3/4/27	33,337	31,161
	American Express Co.	5.645%	4/23/27	11,715	11,759
	American Express Co.	3.300%	5/3/27	31,010	29,508
	American Express Co.	5.389%	7/28/27	13,825	13,841
	American Express Co.	5.098%	2/16/28	12,674	12,619
	American Express Co.	5.282%	7/27/29	13,671	13,693
	American Express Co.	5.532%	4/25/30	18,613	18,826
	American Express Co.	6.489%	10/30/31	26,440	28,177
	American Express Co.	4.989%	5/26/33	8,700	8,398
	American Express Co.	4.420%	8/3/33	16,789	15,844
	American Express Co.	5.043%	5/1/34	25,854	25,282
	American Express Co.	5.625%	7/28/34	4,780	4,790
	American Express Co.	5.915%	4/25/35	6,490	6,606
	American Express Co.	4.050%	12/3/42	9,691	8,060
	American Financial Group Inc.	5.250%	4/2/30	7,500	7,448
	American Financial Group Inc.	4.500%	6/15/47	7,820	6,677
	American International Group Inc.	4.200%	4/1/28	7,040	6,806
	American International Group Inc.	4.250%	3/15/29	2,099	2,021
	American International Group Inc.	3.400%	6/30/30	12,270	11,164
	American International Group Inc.	5.125%	3/27/33	5,505	5,426
	American International Group Inc.	3.875%	1/15/35	4,111	3,657
	American International Group Inc.	4.700%	7/10/35	5,358	4,886
	American International Group Inc.	6.250%	5/1/36	11,161	11,795
	American International Group Inc.	4.800%	7/10/45	9,721	8,674
	American International Group Inc.	4.750%	4/1/48	15,941	14,065
4	American International Group Inc.	5.750%	4/1/48	7,815	7,647
	American International Group Inc.	4.375%	6/30/50	13,026	10,779
	American National Group Inc.	5.000%	6/15/27	6,691	6,544
	Ameriprise Financial Inc.	2.875%	9/15/26	11,671	11,111
	Ameriprise Financial Inc.	5.700%	12/15/28	5,110	5,231
	Ameriprise Financial Inc.	4.500%	5/13/32	7,215	6,945
	Ameriprise Financial Inc.	5.150%	5/15/33	6,605	6,612
4	Andrew W Mellon Foundation	0.947%	8/1/27	4,320	3,850
4	Aon Corp.	8.205%	1/1/27	2,323	2,456
	Aon Corp.	2.850%	5/28/27	4,644	4,357
	Aon Corp.	4.500%	12/15/28	9,252	8,999
	Aon Corp.	3.750%	5/2/29	10,990	10,315
	Aon Corp.	2.800%	5/15/30	23,756	20,832
	Aon Corp.	5.350%	2/28/33	3,130	3,109
	Aon Corp.	6.250%	9/30/40	5,750	6,068

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Aon Corp.	2.900%	8/23/51	7,614	4,648
Aon Corp.	3.900%	2/28/52	8,790	6,499
Aon Global Ltd.	3.875%	12/15/25	10,512	10,273
Aon Global Ltd.	4.600%	6/14/44	10,907	9,298
Aon Global Ltd.	4.750%	5/15/45	2,922	2,531
Aon North America Inc.	5.125%	3/1/27	3,850	3,845
Aon North America Inc.	5.150%	3/1/29	12,145	12,112
Aon North America Inc.	5.300%	3/1/31	9,260	9,229
Aon North America Inc.	5.450%	3/1/34	29,265	29,135
Aon North America Inc.	5.750%	3/1/54	25,680	25,093
7 Apollo Debt Solutions BDC	6.900%	4/13/29	4,955	4,982
Apollo Global Management Inc.	6.375%	11/15/33	6,320	6,678
Apollo Global Management Inc.	5.800%	5/21/54	10,435	10,277
7 Apollo Management Holdings LP	4.400%	5/27/26	150	147
Arch Capital Finance LLC	4.011%	12/15/26	11,651	11,275
Arch Capital Finance LLC	5.031%	12/15/46	5,352	4,849
Arch Capital Group Ltd.	7.350%	5/1/34	4,565	5,159
Arch Capital Group Ltd.	3.635%	6/30/50	12,655	9,121
Arch Capital Group US Inc.	5.144%	11/1/43	5,108	4,684
Ares Capital Corp.	3.250%	7/15/25	16,015	15,573
Ares Capital Corp.	3.875%	1/15/26	5,931	5,726
Ares Capital Corp.	2.150%	7/15/26	30,630	28,303
Ares Capital Corp.	7.000%	1/15/27	11,601	11,795
Ares Capital Corp.	2.875%	6/15/27	6,794	6,215
Ares Capital Corp.	2.875%	6/15/28	75	66
Ares Capital Corp.	5.875%	3/1/29	16,305	16,050
Ares Capital Corp.	5.950%	7/15/29	7,975	7,836
Ares Capital Corp.	3.200%	11/15/31	12,595	10,384
7 Ares Strategic Income Fund	6.350%	8/15/29	4,180	4,145
Arthur J Gallagher & Co.	2.400%	11/9/31	5,700	4,651
Arthur J Gallagher & Co.	5.500%	3/2/33	3,970	3,981
Arthur J Gallagher & Co.	6.500%	2/15/34	5,275	5,581
Arthur J Gallagher & Co.	3.500%	5/20/51	11,540	7,960
Arthur J Gallagher & Co.	3.050%	3/9/52	4,190	2,566
Arthur J Gallagher & Co.	5.750%	3/2/53	8,690	8,444
Arthur J Gallagher & Co.	5.750%	7/15/54	6,500	6,312
Assurant Inc.	4.900%	3/27/28	3,874	3,814
Assurant Inc.	3.700%	2/22/30	5,146	4,654
Assured Guaranty US Holdings Inc.	6.125%	9/15/28	4,130	4,253
Assured Guaranty US Holdings Inc.	3.150%	6/15/31	5,596	4,853
Assured Guaranty US Holdings Inc.	3.600%	9/15/51	3,794	2,629
Athene Holding Ltd.	4.125%	1/12/28	13,434	12,951
Athene Holding Ltd.	6.150%	4/3/30	18,110	18,722
Athene Holding Ltd.	3.500%	1/15/31	12,231	10,828
Athene Holding Ltd.	5.875%	1/15/34	11,215	11,097
Athene Holding Ltd.	3.950%	5/25/51	6,734	4,824
Athene Holding Ltd.	3.450%	5/15/52	8,524	5,448
Athene Holding Ltd.	6.250%	4/1/54	17,175	17,183
Australia & New Zealand Banking Group Ltd.	5.375%	7/3/25	8,850	8,856
Australia & New Zealand Banking Group Ltd.	5.671%	10/3/25	11,085	11,142
4 Australia & New Zealand Banking Group Ltd.	3.700%	11/16/25	13,723	13,451
Australia & New Zealand Banking Group Ltd.	5.088%	12/8/25	11,185	11,168
Australia & New Zealand Banking Group Ltd.	5.000%	3/18/26	7,910	7,889
AXA SA	8.600%	12/15/30	11,154	13,120
AXIS Specialty Finance LLC	3.900%	7/15/29	3,827	3,576
4 AXIS Specialty Finance LLC	4.900%	1/15/40	3,068	2,813
AXIS Specialty Finance plc	4.000%	12/6/27	15,039	14,421
Bain Capital Specialty Finance Inc.	2.950%	3/10/26	4,356	4,098
Bain Capital Specialty Finance Inc.	2.550%	10/13/26	3,065	2,811
Banco Bilbao Vizcaya Argentaria SA	6.138%	9/14/28	10,000	10,210
Banco Bilbao Vizcaya Argentaria SA	7.883%	11/15/34	9,725	10,602
Banco Bilbao Vizcaya Argentaria SA	6.033%	3/13/35	12,975	12,939
Banco Santander SA	5.147%	8/18/25	14,170	14,064
Banco Santander SA	5.179%	11/19/25	20,713	20,507
Banco Santander SA	1.849%	3/25/26	4,955	4,645
Banco Santander SA	4.250%	4/11/27	12,182	11,786
Banco Santander SA	5.294%	8/18/27	7,625	7,574
Banco Santander SA	6.527%	11/7/27	21,880	22,385
Banco Santander SA	3.800%	2/23/28	13,595	12,816
Banco Santander SA	5.552%	3/14/28	13,350	13,328

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Banco Santander SA	4.175%	3/24/28	20,880	20,120
Banco Santander SA	4.379%	4/12/28	21,316	20,544
Banco Santander SA	5.588%	8/8/28	21,005	21,216
Banco Santander SA	6.607%	11/7/28	31,200	32,750
Banco Santander SA	3.306%	6/27/29	14,990	13,715
Banco Santander SA	5.538%	3/14/30	12,580	12,495
Banco Santander SA	3.490%	5/28/30	12,704	11,379
Banco Santander SA	2.749%	12/3/30	19,457	16,197
Banco Santander SA	2.958%	3/25/31	9,660	8,250
Banco Santander SA	6.921%	8/8/33	27,744	28,999
Banco Santander SA	6.938%	11/7/33	22,835	24,938
Banco Santander SA	6.350%	3/14/34	23,270	23,333
4 Bank of America Corp.	3.875%	8/1/25	6,277	6,180
4 Bank of America Corp.	4.450%	3/3/26	37,025	36,398
4 Bank of America Corp.	3.500%	4/19/26	27,051	26,235
4 Bank of America Corp.	1.319%	6/19/26	18,007	17,263
4 Bank of America Corp.	4.827%	7/22/26	30,874	30,573
Bank of America Corp.	6.220%	9/15/26	1,722	1,756
4 Bank of America Corp.	4.250%	10/22/26	37,332	36,387
4 Bank of America Corp.	1.197%	10/24/26	22,364	21,101
Bank of America Corp.	5.080%	1/20/27	7,771	7,722
4 Bank of America Corp.	3.559%	4/23/27	26,775	25,894
Bank of America Corp.	1.734%	7/22/27	77,204	71,540
Bank of America Corp.	5.933%	9/15/27	24,695	24,949
4 Bank of America Corp.	3.248%	10/21/27	47,832	45,248
4 Bank of America Corp.	4.183%	11/25/27	49,082	47,378
4 Bank of America Corp.	3.824%	1/20/28	35,353	34,085
4 Bank of America Corp.	2.551%	2/4/28	11,358	10,600
4 Bank of America Corp.	3.705%	4/24/28	45,815	43,889
Bank of America Corp.	4.376%	4/27/28	22,845	22,297
4 Bank of America Corp.	3.593%	7/21/28	68,754	65,433
4 Bank of America Corp.	4.948%	7/22/28	9,260	9,184
4 Bank of America Corp.	3.419%	12/20/28	107,162	100,744
4 Bank of America Corp.	3.970%	3/5/29	25,914	24,773
Bank of America Corp.	5.202%	4/25/29	34,944	34,882
4 Bank of America Corp.	2.087%	6/14/29	61,819	54,852
4 Bank of America Corp.	4.271%	7/23/29	89,048	85,782
Bank of America Corp.	5.819%	9/15/29	31,605	32,263
4 Bank of America Corp.	3.194%	7/23/30	29,482	26,757
4 Bank of America Corp.	2.884%	10/22/30	7,956	7,083
4 Bank of America Corp.	2.496%	2/13/31	94,683	81,813
4 Bank of America Corp.	2.592%	4/29/31	67,514	58,353
4 Bank of America Corp.	1.898%	7/23/31	6,211	5,113
4 Bank of America Corp.	1.922%	10/24/31	30,465	24,897
Bank of America Corp.	2.687%	4/22/32	110,461	93,407
Bank of America Corp.	2.299%	7/21/32	46,565	38,134
Bank of America Corp.	2.572%	10/20/32	50,961	42,269
4 Bank of America Corp.	2.972%	2/4/33	5,765	4,880
Bank of America Corp.	4.571%	4/27/33	25,113	23,686
4 Bank of America Corp.	5.015%	7/22/33	37,925	37,052
Bank of America Corp.	5.288%	4/25/34	95,132	94,138
Bank of America Corp.	5.872%	9/15/34	25,136	25,851
Bank of America Corp.	5.468%	1/23/35	13,495	13,478
Bank of America Corp.	2.482%	9/21/36	26,996	21,556
Bank of America Corp.	6.110%	1/29/37	32,386	33,654
Bank of America Corp.	3.846%	3/8/37	18,010	15,835
4 Bank of America Corp.	4.244%	4/24/38	38,094	33,691
Bank of America Corp.	7.750%	5/14/38	21,623	25,668
4 Bank of America Corp.	4.078%	4/23/40	42,222	35,855
4 Bank of America Corp.	2.676%	6/19/41	81,077	56,685
4 Bank of America Corp.	5.875%	2/7/42	18,399	19,138
Bank of America Corp.	3.311%	4/22/42	49,043	36,868
4 Bank of America Corp.	5.000%	1/21/44	20,897	19,706
4 Bank of America Corp.	4.875%	4/1/44	9,048	8,324
4 Bank of America Corp.	4.750%	4/21/45	5,065	4,506
4 Bank of America Corp.	4.330%	3/15/50	40,384	33,719
4 Bank of America Corp.	4.083%	3/20/51	112,300	89,703
4 Bank of America Corp.	2.831%	10/24/51	6,510	4,103
4 Bank of America Corp.	3.483%	3/13/52	6,470	4,639
Bank of America Corp.	2.972%	7/21/52	30,156	19,669

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Bank of America NA	5.650%	8/18/25	31,515	31,612
Bank of America NA	5.526%	8/18/26	29,510	29,712
4 Bank of America NA	6.000%	10/15/36	20,833	21,891
Bank of Montreal	5.920%	9/25/25	10,135	10,184
Bank of Montreal	5.300%	6/5/26	9,365	9,357
4 Bank of Montreal	2.650%	3/8/27	18,630	17,468
4 Bank of Montreal	4.700%	9/14/27	8,556	8,444
Bank of Montreal	5.203%	2/1/28	2,546	2,550
Bank of Montreal	5.717%	9/25/28	11,730	11,968
Bank of Montreal	5.511%	6/4/31	11,940	12,067
4 Bank of Montreal	3.803%	12/15/32	28,184	26,512
4 Bank of New York Mellon Corp.	3.950%	11/18/25	9,158	9,002
4 Bank of New York Mellon Corp.	2.800%	5/4/26	29,332	28,145
4 Bank of New York Mellon Corp.	5.148%	5/22/26	6,470	6,460
Bank of New York Mellon Corp.	4.414%	7/24/26	13,778	13,621
4 Bank of New York Mellon Corp.	2.450%	8/17/26	18,885	17,894
4 Bank of New York Mellon Corp.	2.050%	1/26/27	6,849	6,375
Bank of New York Mellon Corp.	4.947%	4/26/27	14,151	14,064
4 Bank of New York Mellon Corp.	3.250%	5/16/27	28,414	27,131
4 Bank of New York Mellon Corp.	3.400%	1/29/28	9,709	9,214
4 Bank of New York Mellon Corp.	3.442%	2/7/28	20,050	19,178
4 Bank of New York Mellon Corp.	1.650%	7/14/28	8,292	7,319
4 Bank of New York Mellon Corp.	3.000%	10/30/28	7,194	6,602
Bank of New York Mellon Corp.	4.543%	2/1/29	12,689	12,438
4 Bank of New York Mellon Corp.	3.300%	8/23/29	9,294	8,498
4 Bank of New York Mellon Corp.	6.317%	10/25/29	10,505	10,978
4 Bank of New York Mellon Corp.	4.975%	3/14/30	21,915	21,777
Bank of New York Mellon Corp.	2.500%	1/26/32	7,679	6,425
4 Bank of New York Mellon Corp.	5.834%	10/25/33	26,510	27,478
Bank of New York Mellon Corp.	4.706%	2/1/34	26,146	25,013
4 Bank of New York Mellon Corp.	4.967%	4/26/34	28,320	27,594
4 Bank of New York Mellon Corp.	6.474%	10/25/34	19,620	21,158
4 Bank of New York Mellon Corp.	5.188%	3/14/35	17,800	17,571
Bank of Nova Scotia	0.650%	7/31/24	1,903	1,895
Bank of Nova Scotia	4.500%	12/16/25	36,956	36,377
Bank of Nova Scotia	1.350%	6/24/26	95	88
Bank of Nova Scotia	2.700%	8/3/26	24,113	22,843
Bank of Nova Scotia	1.300%	9/15/26	16,693	15,301
Bank of Nova Scotia	5.350%	12/7/26	6,639	6,646
Bank of Nova Scotia	1.950%	2/2/27	8,388	7,737
4 Bank of Nova Scotia	5.400%	6/4/27	5,015	5,040
Bank of Nova Scotia	5.250%	6/12/28	12,875	12,929
4 Bank of Nova Scotia	5.450%	8/1/29	4,595	4,639
Bank of Nova Scotia	4.850%	2/1/30	8,447	8,305
Bank of Nova Scotia	2.450%	2/2/32	8,105	6,685
Bank of Nova Scotia	5.650%	2/1/34	10,138	10,300
Bank of Nova Scotia	4.588%	5/4/37	14,939	13,464
BankUnited Inc.	4.875%	11/17/25	130	128
Barclays plc	4.375%	1/12/26	32,638	32,101
4 Barclays plc	2.852%	5/7/26	26,785	26,113
Barclays plc	5.200%	5/12/26	17,357	17,155
Barclays plc	5.304%	8/9/26	11,220	11,146
Barclays plc	7.325%	11/2/26	25,925	26,387
Barclays plc	5.829%	5/9/27	36,610	36,648
Barclays plc	6.496%	9/13/27	15,050	15,299
Barclays plc	2.279%	11/24/27	90	83
Barclays plc	4.337%	1/10/28	17,094	16,439
Barclays plc	5.674%	3/12/28	9,260	9,273
Barclays plc	4.836%	5/9/28	40,166	38,759
Barclays plc	5.501%	8/9/28	12,015	11,986
Barclays plc	7.385%	11/2/28	25,660	27,009
4 Barclays plc	4.972%	5/16/29	27,187	26,604
Barclays plc	6.490%	9/13/29	24,619	25,472
Barclays plc	5.690%	3/12/30	10,905	10,936
4 Barclays plc	5.088%	6/20/30	19,229	18,393
Barclays plc	2.645%	6/24/31	28,992	24,611
Barclays plc	2.667%	3/10/32	6,908	5,735
Barclays plc	2.894%	11/24/32	13,069	10,815
Barclays plc	5.746%	8/9/33	13,685	13,654
Barclays plc	7.437%	11/2/33	46,807	51,485

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Barclays plc	6.224%	5/9/34	20,181	20,684
Barclays plc	7.119%	6/27/34	21,166	22,499
Barclays plc	6.692%	9/13/34	20,275	21,488
Barclays plc	3.564%	9/23/35	26,215	22,526
Barclays plc	3.811%	3/10/42	6,480	4,999
Barclays plc	3.330%	11/24/42	7,362	5,277
Barclays plc	5.250%	8/17/45	8,191	7,712
Barclays plc	4.950%	1/10/47	23,218	20,706
Barclays plc	6.036%	3/12/55	10,055	10,190
Berkshire Hathaway Finance Corp.	2.300%	3/15/27	12,012	11,257
Berkshire Hathaway Finance Corp.	1.850%	3/12/30	4,296	3,671
Berkshire Hathaway Finance Corp.	2.875%	3/15/32	13,466	11,783
Berkshire Hathaway Finance Corp.	5.750%	1/15/40	7,951	8,449
Berkshire Hathaway Finance Corp.	4.400%	5/15/42	14,851	13,466
Berkshire Hathaway Finance Corp.	4.300%	5/15/43	8,257	7,225
Berkshire Hathaway Finance Corp.	4.200%	8/15/48	32,690	27,443
Berkshire Hathaway Finance Corp.	4.250%	1/15/49	25,869	22,105
Berkshire Hathaway Finance Corp.	2.850%	10/15/50	22,936	14,756
Berkshire Hathaway Finance Corp.	2.500%	1/15/51	6,506	3,907
Berkshire Hathaway Finance Corp.	3.850%	3/15/52	43,574	33,717
Berkshire Hathaway Inc.	3.125%	3/15/26	38,025	36,824
Berkshire Hathaway Inc.	4.500%	2/11/43	5,210	4,823
BGC Group Inc.	8.000%	5/25/28	2,910	3,068
BlackRock Funding Inc.	5.000%	3/14/34	12,950	12,853
BlackRock Funding Inc.	5.250%	3/14/54	13,405	12,951
BlackRock Inc.	3.200%	3/15/27	9,046	8,688
BlackRock Inc.	3.250%	4/30/29	12,925	12,049
BlackRock Inc.	2.400%	4/30/30	18,190	15,879
BlackRock Inc.	1.900%	1/28/31	16,855	13,973
BlackRock Inc.	2.100%	2/25/32	15,730	12,813
BlackRock Inc.	4.750%	5/25/33	8,272	8,106
BlackRock TCP Capital Corp.	6.950%	5/30/29	1,975	1,928
Blackstone Private Credit Fund	7.050%	9/29/25	3,455	3,488
Blackstone Private Credit Fund	2.625%	12/15/26	11,794	10,790
Blackstone Private Credit Fund	3.250%	3/15/27	12,870	11,882
7 Blackstone Private Credit Fund	7.300%	11/27/28	6,005	6,219
7 Blackstone Private Credit Fund	5.950%	7/16/29	13,255	12,983
7 Blackstone Private Credit Fund	6.250%	1/25/31	9,415	9,340
Blackstone Secured Lending Fund	3.625%	1/15/26	10,312	9,900
Blackstone Secured Lending Fund	2.750%	9/16/26	9,148	8,470
Blackstone Secured Lending Fund	5.875%	11/15/27	4,513	4,481
Blackstone Secured Lending Fund	2.850%	9/30/28	4,721	4,138
Blue Owl Capital Corp.	3.750%	7/22/25	11,610	11,319
Blue Owl Capital Corp.	4.250%	1/15/26	12,195	11,828
Blue Owl Capital Corp.	3.400%	7/15/26	7,726	7,280
Blue Owl Capital Corp.	2.625%	1/15/27	10,166	9,292
Blue Owl Capital Corp.	2.875%	6/11/28	12,260	10,843
Blue Owl Capital Corp.	5.950%	3/15/29	6,445	6,348
Blue Owl Credit Income Corp.	7.950%	6/13/28	14,150	14,632
7 Blue Owl Credit Income Corp.	6.600%	9/15/29	6,500	6,411
Blue Owl Credit Income Corp.	6.650%	3/15/31	17,915	17,523
7 Blue Owl Finance LLC	6.250%	4/18/34	11,940	11,981
Blue Owl Technology Finance Corp.	2.500%	1/15/27	8,646	7,765
7 Blue Owl Technology Finance Corp. II	6.750%	4/4/29	8,065	7,889
4 BPCE SA	3.375%	12/2/26	7,180	6,877
Brighthouse Financial Inc.	5.625%	5/15/30	9,143	9,139
Brighthouse Financial Inc.	4.700%	6/22/47	9,531	7,397
Brighthouse Financial Inc.	3.850%	12/22/51	8,513	5,405
Brookfield Capital Finance LLC	6.087%	6/14/33	5,739	5,901
Brookfield Finance Inc.	4.250%	6/2/26	3,055	2,987
Brookfield Finance Inc.	3.900%	1/25/28	9,346	8,916
Brookfield Finance Inc.	4.850%	3/29/29	22,627	22,228
Brookfield Finance Inc.	4.350%	4/15/30	11,515	10,909
Brookfield Finance Inc.	2.724%	4/15/31	7,300	6,179
Brookfield Finance Inc.	6.350%	1/5/34	6,857	7,191
Brookfield Finance Inc.	5.675%	1/15/35	6,500	6,429
Brookfield Finance Inc.	4.700%	9/20/47	10,066	8,517
Brookfield Finance Inc.	3.500%	3/30/51	6,082	4,211
Brookfield Finance Inc.	3.625%	2/15/52	7,058	4,918
Brookfield Finance Inc.	5.968%	3/4/54	10,750	10,633

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Brookfield Finance LLC	3.450%	4/15/50	9,516	6,527
Brown & Brown Inc.	4.500%	3/15/29	8,356	8,057
Brown & Brown Inc.	2.375%	3/15/31	18,742	15,486
Brown & Brown Inc.	4.200%	3/17/32	4,480	4,091
Brown & Brown Inc.	5.650%	6/11/34	3,200	3,181
Brown & Brown Inc.	4.950%	3/17/52	9,265	7,879
Canadian Imperial Bank of Commerce	0.950%	10/23/25	2,308	2,179
Canadian Imperial Bank of Commerce	1.250%	6/22/26	17,753	16,437
Canadian Imperial Bank of Commerce	5.615%	7/17/26	6,860	6,895
Canadian Imperial Bank of Commerce	3.450%	4/7/27	10,715	10,253
Canadian Imperial Bank of Commerce	5.237%	6/28/27	8,400	8,387
Canadian Imperial Bank of Commerce	5.001%	4/28/28	16,031	15,909
Canadian Imperial Bank of Commerce	5.986%	10/3/28	16,896	17,365
Canadian Imperial Bank of Commerce	5.260%	4/8/29	5,090	5,080
Canadian Imperial Bank of Commerce	3.600%	4/7/32	21,650	19,156
Canadian Imperial Bank of Commerce	6.092%	10/3/33	15,540	16,094
Capital One Financial Corp.	4.200%	10/29/25	21,986	21,520
Capital One Financial Corp.	2.636%	3/3/26	16,321	15,971
Capital One Financial Corp.	3.750%	7/28/26	38,256	36,933
Capital One Financial Corp.	3.750%	3/9/27	43,633	41,899
Capital One Financial Corp.	3.650%	5/11/27	12,833	12,270
Capital One Financial Corp.	7.149%	10/29/27	6,040	6,239
Capital One Financial Corp.	1.878%	11/2/27	16,848	15,450
Capital One Financial Corp.	3.800%	1/31/28	50,905	48,384
Capital One Financial Corp.	4.927%	5/10/28	8,075	7,970
Capital One Financial Corp.	5.468%	2/1/29	6,110	6,085
Capital One Financial Corp.	6.312%	6/8/29	6,085	6,227
Capital One Financial Corp.	5.700%	2/1/30	22,399	22,489
Capital One Financial Corp.	3.273%	3/1/30	14,198	12,804
4 Capital One Financial Corp.	7.624%	10/30/31	10,975	12,072
Capital One Financial Corp.	2.618%	11/2/32	8,668	7,049
Capital One Financial Corp.	5.817%	2/1/34	42,896	42,455
Capital One Financial Corp.	6.377%	6/8/34	26,677	27,393
Capital One Financial Corp.	6.051%	2/1/35	15,742	15,834
Cboe Global Markets Inc.	3.650%	1/12/27	16,096	15,526
Cboe Global Markets Inc.	1.625%	12/15/30	6,600	5,393
Charles Schwab Corp.	3.450%	2/13/26	8,540	8,289
Charles Schwab Corp.	0.900%	3/11/26	22,079	20,487
Charles Schwab Corp.	1.150%	5/13/26	21,501	19,892
Charles Schwab Corp.	5.875%	8/24/26	13,675	13,830
Charles Schwab Corp.	3.200%	3/2/27	15,540	14,790
Charles Schwab Corp.	2.450%	3/3/27	20,378	19,005
Charles Schwab Corp.	3.300%	4/1/27	25,286	24,124
Charles Schwab Corp.	3.200%	1/25/28	8,971	8,420
Charles Schwab Corp.	2.000%	3/20/28	3,440	3,087
Charles Schwab Corp.	4.000%	2/1/29	11,912	11,430
Charles Schwab Corp.	5.643%	5/19/29	15,525	15,725
Charles Schwab Corp.	3.250%	5/22/29	11,375	10,481
Charles Schwab Corp.	2.750%	10/1/29	11,440	10,276
Charles Schwab Corp.	1.650%	3/11/31	16,457	13,225
Charles Schwab Corp.	2.300%	5/13/31	16,467	13,826
Charles Schwab Corp.	1.950%	12/1/31	13,836	11,062
Charles Schwab Corp.	2.900%	3/3/32	16,943	14,486
Charles Schwab Corp.	6.136%	8/24/34	16,650	17,340
4 Chubb Corp.	6.000%	5/11/37	8,243	8,792
Chubb Corp.	6.500%	5/15/38	7,615	8,491
Chubb INA Holdings LLC	3.350%	5/3/26	22,230	21,508
Chubb INA Holdings LLC	1.375%	9/15/30	19,366	15,789
Chubb INA Holdings LLC	5.000%	3/15/34	12,740	12,622
Chubb INA Holdings LLC	6.700%	5/15/36	2,030	2,281
Chubb INA Holdings LLC	4.150%	3/13/43	5,738	4,905
Chubb INA Holdings LLC	4.350%	11/3/45	34,672	29,943
Chubb INA Holdings LLC	2.850%	12/15/51	5,220	3,414
Chubb INA Holdings LLC	3.050%	12/15/61	4,970	3,160
4 CI Financial Corp.	3.200%	12/17/30	11,041	8,707
4 Cincinnati Financial Corp.	6.920%	5/15/28	4,670	4,942
Cincinnati Financial Corp.	6.125%	11/1/34	4,724	4,914
4 Citibank NA	5.864%	9/29/25	24,307	24,429
4 Citibank NA	5.438%	4/30/26	20,515	20,588
4 Citibank NA	5.488%	12/4/26	28,750	28,892

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Citibank NA	5.803%	9/29/28	30,685	31,518
	Citibank NA	5.570%	4/30/34	25,790	26,217
	Citigroup Inc.	5.500%	9/13/25	24,394	24,367
	Citigroup Inc.	3.700%	1/12/26	29,037	28,284
	Citigroup Inc.	4.600%	3/9/26	35,246	34,686
	Citigroup Inc.	3.400%	5/1/26	19,105	18,449
	Citigroup Inc.	5.610%	9/29/26	17,014	17,008
	Citigroup Inc.	3.200%	10/21/26	65,388	62,325
	Citigroup Inc.	4.300%	11/20/26	8,395	8,195
	Citigroup Inc.	1.462%	6/9/27	4,188	3,882
	Citigroup Inc.	4.450%	9/29/27	60,788	59,258
4	Citigroup Inc.	3.887%	1/10/28	66,083	63,821
4	Citigroup Inc.	3.070%	2/24/28	3,905	3,686
	Citigroup Inc.	4.658%	5/24/28	6,577	6,471
4	Citigroup Inc.	3.668%	7/24/28	50,276	47,919
	Citigroup Inc.	4.125%	7/25/28	13,563	13,010
4	Citigroup Inc.	3.520%	10/27/28	30,982	29,283
4	Citigroup Inc.	4.075%	4/23/29	19,216	18,416
	Citigroup Inc.	5.174%	2/13/30	23,925	23,780
4	Citigroup Inc.	3.980%	3/20/30	23,757	22,414
4	Citigroup Inc.	2.976%	11/5/30	22,361	19,916
4	Citigroup Inc.	2.666%	1/29/31	34,547	30,053
4	Citigroup Inc.	4.412%	3/31/31	62,011	59,101
4	Citigroup Inc.	2.572%	6/3/31	23,061	19,785
	Citigroup Inc.	2.561%	5/1/32	3,558	2,965
	Citigroup Inc.	6.625%	6/15/32	12,341	13,166
	Citigroup Inc.	2.520%	11/3/32	16,316	13,420
	Citigroup Inc.	3.057%	1/25/33	39,968	33,893
	Citigroup Inc.	5.875%	2/22/33	5,501	5,608
	Citigroup Inc.	3.785%	3/17/33	77,598	69,169
	Citigroup Inc.	4.910%	5/24/33	9,530	9,162
	Citigroup Inc.	6.000%	10/31/33	15,193	15,604
	Citigroup Inc.	6.270%	11/17/33	34,769	36,448
	Citigroup Inc.	6.174%	5/25/34	7,970	8,107
	Citigroup Inc.	5.449%	6/11/35	45,000	44,656
	Citigroup Inc.	6.125%	8/25/36	16,228	16,599
4	Citigroup Inc.	3.878%	1/24/39	25,097	20,995
	Citigroup Inc.	8.125%	7/15/39	30,111	37,614
4	Citigroup Inc.	5.316%	3/26/41	15,455	14,895
	Citigroup Inc.	5.875%	1/30/42	7,875	8,079
	Citigroup Inc.	2.904%	11/3/42	6,610	4,606
	Citigroup Inc.	6.675%	9/13/43	7,830	8,520
	Citigroup Inc.	4.950%	11/7/43	5,019	4,302
	Citigroup Inc.	5.300%	5/6/44	23,044	21,432
	Citigroup Inc.	4.650%	7/30/45	13,353	11,656
	Citigroup Inc.	4.750%	5/18/46	43,093	36,945
4	Citigroup Inc.	4.281%	4/24/48	14,470	12,016
	Citigroup Inc.	4.650%	7/23/48	22,265	19,410
6	Citigroup Inc., SOFR + 0.686%	6.072%	10/30/24	75	75
4	Citizens Bank NA	3.750%	2/18/26	7,490	7,250
	Citizens Bank NA	4.575%	8/9/28	9,336	9,013
	Citizens Financial Group Inc.	2.850%	7/27/26	30,876	29,173
	Citizens Financial Group Inc.	5.841%	1/23/30	7,780	7,754
	Citizens Financial Group Inc.	2.500%	2/6/30	6,547	5,547
	Citizens Financial Group Inc.	3.250%	4/30/30	5,271	4,639
	Citizens Financial Group Inc.	4.300%	2/11/31	5,250	4,623
	Citizens Financial Group Inc.	2.638%	9/30/32	13,098	10,039
	Citizens Financial Group Inc.	6.645%	4/25/35	9,567	9,897
	CME Group Inc.	3.750%	6/15/28	1,774	1,708
	CME Group Inc.	2.650%	3/15/32	3,667	3,144
	CME Group Inc.	5.300%	9/15/43	13,107	13,097
	CME Group Inc.	4.150%	6/15/48	10,810	9,108
	CNA Financial Corp.	4.500%	3/1/26	4,598	4,528
	CNA Financial Corp.	3.450%	8/15/27	10,445	9,900
	CNA Financial Corp.	3.900%	5/1/29	4,733	4,486
	CNA Financial Corp.	2.050%	8/15/30	4,205	3,503
	CNA Financial Corp.	5.500%	6/15/33	4,649	4,639
	CNA Financial Corp.	5.125%	2/15/34	7,373	7,142
	CNO Financial Group Inc.	5.250%	5/30/29	8,402	8,146
	CNO Financial Group Inc.	6.450%	6/15/34	9,000	8,995

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Comerica Bank	4.000%	7/27/25	3,261	3,189
	Comerica Bank	5.332%	8/25/33	5,865	5,277
	Comerica Inc.	4.000%	2/1/29	6,659	6,107
	Comerica Inc.	5.982%	1/30/30	10,735	10,579
	Commonwealth Bank of Australia	5.499%	9/12/25	115	115
	Commonwealth Bank of Australia	5.316%	3/13/26	16,991	17,051
4	Cooperatieve Rabobank UA	5.500%	7/18/25	9,125	9,137
	Cooperatieve Rabobank UA	4.375%	8/4/25	19,246	18,948
	Cooperatieve Rabobank UA	4.850%	1/9/26	10,440	10,381
4	Cooperatieve Rabobank UA	3.750%	7/21/26	20,453	19,692
	Cooperatieve Rabobank UA	5.500%	10/5/26	13,285	13,369
	Cooperatieve Rabobank UA	5.041%	3/5/27	125	125
	Cooperatieve Rabobank UA	4.800%	1/9/29	12,875	12,757
4	Cooperatieve Rabobank UA	5.250%	5/24/41	17,321	17,118
	Cooperatieve Rabobank UA	5.750%	12/1/43	17,256	17,007
	Cooperatieve Rabobank UA	5.250%	8/4/45	19,351	18,333
	Corebridge Financial Inc.	3.650%	4/5/27	13,370	12,800
	Corebridge Financial Inc.	3.850%	4/5/29	15,532	14,559
	Corebridge Financial Inc.	3.900%	4/5/32	17,750	15,898
7	Corebridge Financial Inc.	6.050%	9/15/33	5,590	5,722
	Corebridge Financial Inc.	5.750%	1/15/34	7,618	7,667
	Corebridge Financial Inc.	4.350%	4/5/42	8,970	7,400
	Corebridge Financial Inc.	4.400%	4/5/52	3,855	3,035
	Credit Suisse USA LLC	7.125%	7/15/32	17,599	19,340
4	Deutsche Bank AG	4.100%	1/13/26	11,562	11,312
	Deutsche Bank AG	6.119%	7/14/26	36,008	36,052
	Deutsche Bank AG	2.129%	11/24/26	29,277	27,786
	Deutsche Bank AG	7.146%	7/13/27	18,505	18,954
	Deutsche Bank AG	2.311%	11/16/27	27,184	25,084
	Deutsche Bank AG	2.552%	1/7/28	8,482	7,840
	Deutsche Bank AG	5.706%	2/8/28	6,975	6,962
	Deutsche Bank AG	6.720%	1/18/29	40,844	42,138
	Deutsche Bank AG	6.819%	11/20/29	30,245	31,445
	Deutsche Bank AG	5.882%	7/8/31	4,482	4,391
4	Deutsche Bank AG	3.547%	9/18/31	10,526	9,256
	Deutsche Bank AG	3.729%	1/14/32	17,869	15,098
	Deutsche Bank AG	4.875%	12/1/32	16,722	15,713
	Deutsche Bank AG	3.742%	1/7/33	16,174	13,321
	Deutsche Bank AG	7.079%	2/10/34	8,419	8,570
4	Discover Bank	4.250%	3/13/26	13,016	12,695
4	Discover Bank	3.450%	7/27/26	19,808	18,919
4	Discover Bank	4.650%	9/13/28	16,722	16,034
4	Discover Bank	2.700%	2/6/30	5,321	4,569
	Discover Financial Services	4.500%	1/30/26	12,193	11,943
	Discover Financial Services	4.100%	2/9/27	33,777	32,466
	Eaton Vance Corp.	3.500%	4/6/27	4,655	4,449
	Enact Holdings Inc.	6.250%	5/28/29	9,685	9,691
	Enstar Finance LLC	5.500%	1/15/42	8,103	7,825
	Enstar Group Ltd.	4.950%	6/1/29	12,970	12,460
	Enstar Group Ltd.	3.100%	9/1/31	7,523	6,214
	Equitable Holdings Inc.	4.350%	4/20/28	19,306	18,689
	Equitable Holdings Inc.	5.594%	1/11/33	1,695	1,717
	Equitable Holdings Inc.	5.000%	4/20/48	17,721	15,891
2	Essent Group Ltd.	6.250%	7/1/29	6,400	6,393
	Everest Reinsurance Holdings Inc.	4.868%	6/1/44	3,925	3,443
	Everest Reinsurance Holdings Inc.	3.500%	10/15/50	12,905	8,683
	Everest Reinsurance Holdings Inc.	3.125%	10/15/52	12,905	7,974
	Fairfax Financial Holdings Ltd.	4.850%	4/17/28	11,432	11,224
	Fairfax Financial Holdings Ltd.	4.625%	4/29/30	6,973	6,647
	Fairfax Financial Holdings Ltd.	3.375%	3/3/31	2,655	2,309
	Fairfax Financial Holdings Ltd.	5.625%	8/16/32	9,650	9,535
7	Fairfax Financial Holdings Ltd.	6.000%	12/7/33	4,725	4,799
7	Fairfax Financial Holdings Ltd.	6.350%	3/22/54	12,780	12,794
7	Fairfax Financial Holdings Ltd.	6.100%	3/15/55	7,500	7,248
	Fidelity National Financial Inc.	4.500%	8/15/28	7,850	7,609
	Fidelity National Financial Inc.	3.400%	6/15/30	12,391	10,996
	Fidelity National Financial Inc.	2.450%	3/15/31	8,608	7,022
	Fidelity National Financial Inc.	3.200%	9/17/51	10,875	6,690
	Fifth Third Bancorp	2.550%	5/5/27	17,037	15,782
	Fifth Third Bancorp	1.707%	11/1/27	9,257	8,484

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Fifth Third Bancorp	3.950%	3/14/28	16,704	15,937
Fifth Third Bancorp	4.055%	4/25/28	5,284	5,056
Fifth Third Bancorp	6.339%	7/27/29	15,615	16,012
Fifth Third Bancorp	4.772%	7/28/30	9,660	9,291
Fifth Third Bancorp	5.631%	1/29/32	11,600	11,494
Fifth Third Bancorp	8.250%	3/1/38	14,714	17,394
4 Fifth Third Bank NA	3.950%	7/28/25	13,745	13,502
4 Fifth Third Bank NA	3.850%	3/15/26	14,641	14,207
4 Fifth Third Bank NA	2.250%	2/1/27	8,830	8,168
First American Financial Corp.	4.000%	5/15/30	320	288
First American Financial Corp.	2.400%	8/15/31	9,888	7,887
4 First Horizon Bank	5.750%	5/1/30	5,935	5,655
First-Citizens Bank & Trust Co.	6.125%	3/9/28	6,041	6,155
Franklin Resources Inc.	1.600%	10/30/30	10,404	8,413
Franklin Resources Inc.	2.950%	8/12/51	6,318	3,929
FS KKR Capital Corp.	3.400%	1/15/26	15,198	14,466
FS KKR Capital Corp.	2.625%	1/15/27	5,341	4,821
FS KKR Capital Corp.	3.250%	7/15/27	100	91
FS KKR Capital Corp.	3.125%	10/12/28	6,252	5,428
FS KKR Capital Corp.	6.875%	8/15/29	5,100	5,055
GATX Corp.	3.250%	9/15/26	3,945	3,771
GATX Corp.	5.400%	3/15/27	1,409	1,410
GATX Corp.	3.850%	3/30/27	14,206	13,680
GATX Corp.	3.500%	3/15/28	7,278	6,826
GATX Corp.	4.550%	11/7/28	10,678	10,433
GATX Corp.	4.700%	4/1/29	5,170	5,056
GATX Corp.	4.000%	6/30/30	5,084	4,732
GATX Corp.	1.900%	6/1/31	5,870	4,711
GATX Corp.	3.500%	6/1/32	4,235	3,681
GATX Corp.	5.450%	9/15/33	4,420	4,360
GATX Corp.	6.050%	3/15/34	2,535	2,592
GATX Corp.	6.900%	5/1/34	9,460	10,297
GATX Corp.	5.200%	3/15/44	1,551	1,433
GATX Corp.	4.500%	3/30/45	1,952	1,569
GATX Corp.	3.100%	6/1/51	7,242	4,577
GATX Corp.	6.050%	6/5/54	1,700	1,704
Globe Life Inc.	4.550%	9/15/28	7,062	6,704
Globe Life Inc.	2.150%	8/15/30	6,660	5,337
4 Goldman Sachs Bank USA	5.283%	3/18/27	29,175	29,070
Goldman Sachs Bank USA	5.414%	5/21/27	26,765	26,733
Goldman Sachs BDC Inc.	2.875%	1/15/26	8,250	7,872
Goldman Sachs Capital I	6.345%	2/15/34	14,836	15,324
Goldman Sachs Group Inc.	4.250%	10/21/25	24,421	23,995
Goldman Sachs Group Inc.	3.750%	2/25/26	39,070	38,075
Goldman Sachs Group Inc.	5.798%	8/10/26	23,670	23,683
Goldman Sachs Group Inc.	3.500%	11/16/26	57,242	54,943
4 Goldman Sachs Group Inc.	1.093%	12/9/26	22,613	21,141
Goldman Sachs Group Inc.	5.950%	1/15/27	16,443	16,718
Goldman Sachs Group Inc.	3.850%	1/26/27	43,915	42,441
Goldman Sachs Group Inc.	1.431%	3/9/27	13,396	12,499
Goldman Sachs Group Inc.	4.387%	6/15/27	2,080	2,039
Goldman Sachs Group Inc.	1.542%	9/10/27	12,599	11,569
Goldman Sachs Group Inc.	1.948%	10/21/27	35,119	32,429
Goldman Sachs Group Inc.	2.640%	2/24/28	30,486	28,433
Goldman Sachs Group Inc.	3.615%	3/15/28	32,622	31,186
4 Goldman Sachs Group Inc.	3.691%	6/5/28	36,939	35,331
Goldman Sachs Group Inc.	4.482%	8/23/28	11,313	11,051
4 Goldman Sachs Group Inc.	3.814%	4/23/29	85,918	81,503
4 Goldman Sachs Group Inc.	4.223%	5/1/29	26,379	25,392
Goldman Sachs Group Inc.	6.484%	10/24/29	15,965	16,672
Goldman Sachs Group Inc.	3.800%	3/15/30	72,566	67,839
Goldman Sachs Group Inc.	5.727%	4/25/30	24,590	25,024
Goldman Sachs Group Inc.	1.992%	1/27/32	27,544	22,377
Goldman Sachs Group Inc.	2.615%	4/22/32	20,695	17,396
Goldman Sachs Group Inc.	2.383%	7/21/32	27,297	22,433
Goldman Sachs Group Inc.	2.650%	10/21/32	42,301	35,179
Goldman Sachs Group Inc.	6.125%	2/15/33	6,688	7,083
Goldman Sachs Group Inc.	3.102%	2/24/33	60,699	51,918
Goldman Sachs Group Inc.	6.561%	10/24/34	851	915
Goldman Sachs Group Inc.	5.851%	4/25/35	8,100	8,299

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Goldman Sachs Group Inc.	6.450%	5/1/36	19,236	20,493
Goldman Sachs Group Inc.	6.750%	10/1/37	61,712	66,635
4 Goldman Sachs Group Inc.	4.017%	10/31/38	62,697	53,330
4 Goldman Sachs Group Inc.	4.411%	4/23/39	60,149	53,141
Goldman Sachs Group Inc.	6.250%	2/1/41	21,464	22,799
Goldman Sachs Group Inc.	3.210%	4/22/42	27,483	20,360
Goldman Sachs Group Inc.	2.908%	7/21/42	1,815	1,275
Goldman Sachs Group Inc.	3.436%	2/24/43	1,000	754
4 Goldman Sachs Group Inc.	4.800%	7/8/44	27,300	24,634
Goldman Sachs Group Inc.	5.150%	5/22/45	36,914	34,521
4.6 Goldman Sachs Group Inc., SOFR + 0.486%	5.881%	10/21/24	50	50
Golub Capital BDC Inc.	2.500%	8/24/26	2,712	2,498
Golub Capital BDC Inc.	2.050%	2/15/27	4,560	4,092
Golub Capital BDC Inc.	7.050%	12/5/28	5,823	5,940
Golub Capital BDC Inc.	6.000%	7/15/29	7,774	7,632
2.7 Hannon Armstrong Sustainable Infrastructure Capital Inc.	6.375%	7/1/34	5,000	4,918
Hanover Insurance Group Inc.	4.500%	4/15/26	6,507	6,387
Hanover Insurance Group Inc.	2.500%	9/1/30	2,200	1,852
Hartford Financial Services Group Inc.	2.800%	8/19/29	7,125	6,333
Hartford Financial Services Group Inc.	5.950%	10/15/36	4,545	4,731
Hartford Financial Services Group Inc.	6.100%	10/1/41	5,901	6,106
Hartford Financial Services Group Inc.	4.300%	4/15/43	7,440	6,273
Hartford Financial Services Group Inc.	4.400%	3/15/48	3,395	2,824
Hartford Financial Services Group Inc.	3.600%	8/19/49	17,606	12,852
Hartford Financial Services Group Inc.	2.900%	9/15/51	5,600	3,515
7 HPS Corporate Lending Fund	6.250%	9/30/29	5,000	4,941
4 HSBC Bank USA NA	5.875%	11/1/34	2,760	2,886
4 HSBC Bank USA NA	5.625%	8/15/35	445	439
4 HSBC Bank USA NA	7.000%	1/15/39	9,061	10,158
HSBC Holdings plc	4.250%	8/18/25	6,121	6,011
HSBC Holdings plc	4.300%	3/8/26	37,674	37,031
HSBC Holdings plc	3.900%	5/25/26	36,962	35,959
4 HSBC Holdings plc	2.099%	6/4/26	93,738	90,627
4 HSBC Holdings plc	4.292%	9/12/26	58,492	57,461
HSBC Holdings plc	7.336%	11/3/26	19,807	20,235
HSBC Holdings plc	4.375%	11/23/26	22,675	22,096
HSBC Holdings plc	1.589%	5/24/27	17,826	16,609
HSBC Holdings plc	2.251%	11/22/27	20,611	19,104
4 HSBC Holdings plc	4.041%	3/13/28	34,981	33,703
HSBC Holdings plc	5.597%	5/17/28	20,325	20,404
HSBC Holdings plc	4.755%	6/9/28	46,176	45,420
HSBC Holdings plc	5.210%	8/11/28	25,241	25,065
4 HSBC Holdings plc	2.013%	9/22/28	58,319	52,370
HSBC Holdings plc	7.390%	11/3/28	20,985	22,194
HSBC Holdings plc	6.161%	3/9/29	26,035	26,627
4 HSBC Holdings plc	4.583%	6/19/29	32,293	31,213
HSBC Holdings plc	2.206%	8/17/29	25,200	22,148
HSBC Holdings plc	4.950%	3/31/30	17,638	17,334
4 HSBC Holdings plc	3.973%	5/22/30	42,087	39,312
4 HSBC Holdings plc	2.848%	6/4/31	18,555	16,025
4 HSBC Holdings plc	2.357%	8/18/31	19,131	15,979
HSBC Holdings plc	5.733%	5/17/32	4,766	4,778
4 HSBC Holdings plc	7.625%	5/17/32	8,260	9,051
HSBC Holdings plc	2.804%	5/24/32	48,662	40,749
HSBC Holdings plc	2.871%	11/22/32	41,992	34,936
4 HSBC Holdings plc	7.350%	11/27/32	2,040	2,129
HSBC Holdings plc	4.762%	3/29/33	18,247	16,857
HSBC Holdings plc	5.402%	8/11/33	11,360	11,218
HSBC Holdings plc	8.113%	11/3/33	22,676	25,633
HSBC Holdings plc	6.254%	3/9/34	28,296	29,464
HSBC Holdings plc	6.547%	6/20/34	12,370	12,771
HSBC Holdings plc	7.399%	11/13/34	26,675	28,936
HSBC Holdings plc	5.719%	3/4/35	16,250	16,338
4 HSBC Holdings plc	6.500%	5/2/36	22,669	23,450
4 HSBC Holdings plc	6.500%	9/15/37	44,784	45,906
4 HSBC Holdings plc	6.800%	6/1/38	12,268	12,977
HSBC Holdings plc	6.100%	1/14/42	9,103	9,683
HSBC Holdings plc	6.332%	3/9/44	29,220	30,548
HSBC Holdings plc	5.250%	3/14/44	33,379	30,948
HSBC USA Inc.	5.294%	3/4/27	12,830	12,868

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Huntington Bancshares Inc.	6.208%	8/21/29	19,995	20,409
Huntington Bancshares Inc.	2.550%	2/4/30	18,330	15,677
Huntington Bancshares Inc.	5.023%	5/17/33	8,649	8,179
Huntington Bancshares Inc.	5.709%	2/2/35	16,122	15,875
4 Huntington National Bank	4.270%	11/25/26	5,750	5,446
Huntington National Bank	4.552%	5/17/28	22,548	21,948
Industrial & Commercial Bank of China Ltd.	3.538%	11/8/27	8,000	7,634
ING Groep NV	3.950%	3/29/27	20,413	19,722
ING Groep NV	6.083%	9/11/27	15,379	15,544
ING Groep NV	4.017%	3/28/28	5,512	5,315
ING Groep NV	4.550%	10/2/28	13,530	13,174
ING Groep NV	4.050%	4/9/29	4,461	4,237
ING Groep NV	5.335%	3/19/30	3,498	3,485
ING Groep NV	2.727%	4/1/32	5,666	4,782
ING Groep NV	4.252%	3/28/33	12,463	11,507
ING Groep NV	6.114%	9/11/34	10,120	10,429
ING Groep NV	5.550%	3/19/35	20,000	19,762
Intercontinental Exchange Inc.	3.750%	12/1/25	17,373	16,987
Intercontinental Exchange Inc.	3.100%	9/15/27	5,601	5,261
Intercontinental Exchange Inc.	4.000%	9/15/27	9,382	9,076
Intercontinental Exchange Inc.	3.750%	9/21/28	8,667	8,256
Intercontinental Exchange Inc.	4.350%	6/15/29	8,526	8,254
Intercontinental Exchange Inc.	2.100%	6/15/30	20,956	17,786
Intercontinental Exchange Inc.	1.850%	9/15/32	37,533	29,105
Intercontinental Exchange Inc.	4.600%	3/15/33	25,581	24,424
Intercontinental Exchange Inc.	2.650%	9/15/40	13,536	9,392
Intercontinental Exchange Inc.	4.250%	9/21/48	16,059	13,150
Intercontinental Exchange Inc.	3.000%	6/15/50	18,840	12,231
Intercontinental Exchange Inc.	4.950%	6/15/52	19,600	17,851
Intercontinental Exchange Inc.	3.000%	9/15/60	28,364	16,964
Intercontinental Exchange Inc.	5.200%	6/15/62	11,787	10,978
Invesco Finance plc	5.375%	11/30/43	11,417	10,839
Jackson Financial Inc.	3.125%	11/23/31	6,727	5,639
Jackson Financial Inc.	4.000%	11/23/51	7,789	5,425
Janus Henderson US Holdings Inc.	4.875%	8/1/25	3,625	3,590
Jefferies Financial Group Inc.	4.850%	1/15/27	8,086	7,980
Jefferies Financial Group Inc.	6.450%	6/8/27	2,800	2,867
Jefferies Financial Group Inc.	5.875%	7/21/28	6,245	6,307
Jefferies Financial Group Inc.	4.150%	1/23/30	22,388	20,809
Jefferies Financial Group Inc.	6.200%	4/14/34	19,015	19,270
Jefferies Financial Group Inc.	6.250%	1/15/36	4,511	4,560
Jefferies Financial Group Inc.	6.500%	1/20/43	5,079	5,301
JPMorgan Chase & Co.	3.900%	7/15/25	54,004	53,179
JPMorgan Chase & Co.	3.300%	4/1/26	62,754	60,754
JPMorgan Chase & Co.	3.200%	6/15/26	60,498	58,261
JPMorgan Chase & Co.	2.950%	10/1/26	59,362	56,552
JPMorgan Chase & Co.	7.625%	10/15/26	9,528	10,038
JPMorgan Chase & Co.	1.045%	11/19/26	37,445	35,184
JPMorgan Chase & Co.	4.125%	12/15/26	18,559	18,077
4 JPMorgan Chase & Co.	3.960%	1/29/27	52,050	50,848
JPMorgan Chase & Co.	1.040%	2/4/27	4,991	4,650
JPMorgan Chase & Co.	1.578%	4/22/27	8,407	7,850
JPMorgan Chase & Co.	8.000%	4/29/27	14,793	15,884
JPMorgan Chase & Co.	1.470%	9/22/27	20,634	18,947
JPMorgan Chase & Co.	4.250%	10/1/27	20,597	20,079
JPMorgan Chase & Co.	3.625%	12/1/27	18,431	17,633
JPMorgan Chase & Co.	5.040%	1/23/28	33,340	33,169
4 JPMorgan Chase & Co.	3.782%	2/1/28	80,799	77,847
JPMorgan Chase & Co.	2.947%	2/24/28	5,460	5,143
JPMorgan Chase & Co.	5.571%	4/22/28	25,905	26,116
JPMorgan Chase & Co.	4.323%	4/26/28	24,739	24,125
4 JPMorgan Chase & Co.	3.540%	5/1/28	29,121	27,790
4 JPMorgan Chase & Co.	2.182%	6/1/28	13,721	12,596
4 JPMorgan Chase & Co.	4.851%	7/25/28	20,041	19,826
4 JPMorgan Chase & Co.	3.509%	1/23/29	48,863	46,207
4 JPMorgan Chase & Co.	4.005%	4/23/29	37,627	36,009
JPMorgan Chase & Co.	2.069%	6/1/29	36,930	32,847
4 JPMorgan Chase & Co.	4.203%	7/23/29	37,479	36,071
JPMorgan Chase & Co.	5.299%	7/24/29	42,823	42,973
JPMorgan Chase & Co.	6.087%	10/23/29	18,857	19,479

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	JPMorgan Chase & Co.	4.452%	12/5/29	26,289	25,510
	JPMorgan Chase & Co.	5.012%	1/23/30	28,773	28,538
	JPMorgan Chase & Co.	5.581%	4/22/30	43,205	43,889
4	JPMorgan Chase & Co.	3.702%	5/6/30	33,069	30,902
	JPMorgan Chase & Co.	4.565%	6/14/30	1,983	1,925
4	JPMorgan Chase & Co.	8.750%	9/1/30	4,010	4,686
4	JPMorgan Chase & Co.	2.739%	10/15/30	80,205	70,956
4	JPMorgan Chase & Co.	4.493%	3/24/31	34,735	33,491
4	JPMorgan Chase & Co.	2.522%	4/22/31	21,700	18,755
4	JPMorgan Chase & Co.	2.956%	5/13/31	48,090	42,146
	JPMorgan Chase & Co.	1.764%	11/19/31	27,020	21,941
	JPMorgan Chase & Co.	1.953%	2/4/32	57,217	46,577
	JPMorgan Chase & Co.	2.580%	4/22/32	65,737	55,503
	JPMorgan Chase & Co.	2.545%	11/8/32	48,598	40,519
	JPMorgan Chase & Co.	2.963%	1/25/33	53,221	45,369
	JPMorgan Chase & Co.	4.586%	4/26/33	9,313	8,861
	JPMorgan Chase & Co.	4.912%	7/25/33	56,030	54,429
	JPMorgan Chase & Co.	5.717%	9/14/33	23,738	24,207
	JPMorgan Chase & Co.	5.350%	6/1/34	52,682	52,452
	JPMorgan Chase & Co.	5.336%	1/23/35	41,871	41,653
	JPMorgan Chase & Co.	5.766%	4/22/35	31,735	32,577
	JPMorgan Chase & Co.	6.400%	5/15/38	22,960	25,377
4	JPMorgan Chase & Co.	3.882%	7/24/38	50,701	43,506
	JPMorgan Chase & Co.	5.500%	10/15/40	17,551	17,623
4	JPMorgan Chase & Co.	3.109%	4/22/41	38,679	28,939
	JPMorgan Chase & Co.	5.600%	7/15/41	14,601	14,859
	JPMorgan Chase & Co.	2.525%	11/19/41	35,434	24,182
	JPMorgan Chase & Co.	5.400%	1/6/42	15,666	15,572
	JPMorgan Chase & Co.	3.157%	4/22/42	26,465	19,644
	JPMorgan Chase & Co.	5.625%	8/16/43	16,975	17,249
	JPMorgan Chase & Co.	4.850%	2/1/44	7,555	7,050
	JPMorgan Chase & Co.	4.950%	6/1/45	16,238	15,162
4	JPMorgan Chase & Co.	4.260%	2/22/48	20,804	17,435
4	JPMorgan Chase & Co.	4.032%	7/24/48	32,306	25,997
4	JPMorgan Chase & Co.	3.964%	11/15/48	78,022	62,014
4	JPMorgan Chase & Co.	3.897%	1/23/49	26,371	20,783
4	JPMorgan Chase & Co.	3.109%	4/22/51	31,742	21,630
4	JPMorgan Chase & Co.	3.328%	4/22/52	23,592	16,633
	JPMorgan Chase Bank NA	5.110%	12/8/26	370	370
	Kemper Corp.	4.350%	2/15/25	1	1
	Kemper Corp.	2.400%	9/30/30	5,640	4,613
	Kemper Corp.	3.800%	2/23/32	5,175	4,432
4	KeyBank NA	4.150%	8/8/25	10,289	10,091
4	KeyBank NA	3.400%	5/20/26	18,626	17,691
4	KeyBank NA	5.850%	11/15/27	8,331	8,302
4	KeyBank NA	4.390%	12/14/27	2,600	2,470
4	KeyBank NA	6.950%	2/1/28	3,898	4,000
4	KeyBank NA	4.900%	8/8/32	15,060	13,418
	KeyBank NA	5.000%	1/26/33	17,945	16,542
4	KeyCorp	4.150%	10/29/25	13,295	12,997
4	KeyCorp	2.250%	4/6/27	1,295	1,177
4	KeyCorp	4.100%	4/30/28	13,665	12,928
4	KeyCorp	2.550%	10/1/29	17,205	14,597
4	KeyCorp	4.789%	6/1/33	6,590	6,006
	KeyCorp	6.401%	3/6/35	9,095	9,224
	Lazard Group LLC	3.625%	3/1/27	14,122	13,515
	Lazard Group LLC	4.500%	9/19/28	7,592	7,331
	Lazard Group LLC	4.375%	3/11/29	5,148	4,921
	Lazard Group LLC	6.000%	3/15/31	5,100	5,154
	Legg Mason Inc.	4.750%	3/15/26	4,801	4,769
	Legg Mason Inc.	5.625%	1/15/44	8,378	8,144
	Lincoln National Corp.	3.625%	12/12/26	11,014	10,538
	Lincoln National Corp.	3.800%	3/1/28	11,196	10,689
	Lincoln National Corp.	3.050%	1/15/30	9,613	8,540
	Lincoln National Corp.	3.400%	1/15/31	4,990	4,392
	Lincoln National Corp.	6.300%	10/9/37	4,364	4,461
	Lincoln National Corp.	7.000%	6/15/40	7,172	7,763
	Lincoln National Corp.	4.350%	3/1/48	2,021	1,536
	Lincoln National Corp.	4.375%	6/15/50	1,700	1,295
	Lloyds Banking Group plc	4.582%	12/10/25	40,540	39,799

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Lloyds Banking Group plc	4.650%	3/24/26	13,893	13,634
Lloyds Banking Group plc	4.716%	8/11/26	5,610	5,546
Lloyds Banking Group plc	3.750%	1/11/27	30,833	29,659
Lloyds Banking Group plc	5.985%	8/7/27	21,013	21,133
Lloyds Banking Group plc	3.750%	3/18/28	3,190	3,051
Lloyds Banking Group plc	4.375%	3/22/28	40,493	39,211
Lloyds Banking Group plc	4.550%	8/16/28	17,680	17,166
4 Lloyds Banking Group plc	3.574%	11/7/28	49,768	46,817
Lloyds Banking Group plc	5.871%	3/6/29	8,250	8,360
Lloyds Banking Group plc	5.721%	6/5/30	9,950	10,030
Lloyds Banking Group plc	4.976%	8/11/33	36,725	35,080
Lloyds Banking Group plc	7.953%	11/15/33	7,015	7,879
Lloyds Banking Group plc	5.679%	1/5/35	20,213	20,124
Lloyds Banking Group plc	5.300%	12/1/45	6,237	5,685
Lloyds Banking Group plc	3.369%	12/14/46	9,615	6,688
Lloyds Banking Group plc	4.344%	1/9/48	13,069	10,200
Loews Corp.	3.750%	4/1/26	820	799
Loews Corp.	3.200%	5/15/30	9,220	8,360
Loews Corp.	6.000%	2/1/35	6,143	6,468
Loews Corp.	4.125%	5/15/43	6,837	5,703
LPL Holdings Inc.	5.700%	5/20/27	6,175	6,200
LPL Holdings Inc.	6.750%	11/17/28	6,215	6,526
LPL Holdings Inc.	6.000%	5/20/34	6,435	6,420
M&T Bank Corp.	4.553%	8/16/28	14,330	13,716
M&T Bank Corp.	7.413%	10/30/29	11,015	11,588
M&T Bank Corp.	6.082%	3/13/32	10,243	10,209
M&T Bank Corp.	5.053%	1/27/34	16,362	15,138
Main Street Capital Corp.	3.000%	7/14/26	7,785	7,292
Main Street Capital Corp.	6.500%	6/4/27	3,900	3,903
Manufacturers & Traders Trust Co.	5.400%	11/21/25	7,053	7,017
Manufacturers & Traders Trust Co.	4.650%	1/27/26	8,519	8,361
4 Manufacturers & Traders Trust Co.	3.400%	8/17/27	4,617	4,304
Manufacturers & Traders Trust Co.	4.700%	1/27/28	15,473	14,912
Manulife Financial Corp.	4.150%	3/4/26	16,190	15,853
4 Manulife Financial Corp.	4.061%	2/24/32	10,400	9,964
Manulife Financial Corp.	3.703%	3/16/32	6,940	6,322
Manulife Financial Corp.	5.375%	3/4/46	10,728	10,331
Markel Group Inc.	3.500%	11/1/27	6,995	6,629
Markel Group Inc.	3.350%	9/17/29	3,891	3,568
Markel Group Inc.	5.000%	4/5/46	6,438	5,688
Markel Group Inc.	4.300%	11/1/47	5,483	4,381
Markel Group Inc.	5.000%	5/20/49	5,296	4,682
Markel Group Inc.	4.150%	9/17/50	6,850	5,260
Markel Group Inc.	3.450%	5/7/52	4,970	3,338
Markel Group Inc.	6.000%	5/16/54	7,885	7,806
Marsh & McLennan Cos. Inc.	3.750%	3/14/26	8,124	7,930
Marsh & McLennan Cos. Inc.	4.375%	3/15/29	17,698	17,299
Marsh & McLennan Cos. Inc.	2.250%	11/15/30	9,045	7,708
Marsh & McLennan Cos. Inc.	5.750%	11/1/32	3,338	3,482
Marsh & McLennan Cos. Inc.	5.875%	8/1/33	5,284	5,553
Marsh & McLennan Cos. Inc.	5.400%	9/15/33	6,910	7,037
Marsh & McLennan Cos. Inc.	5.150%	3/15/34	5,469	5,459
Marsh & McLennan Cos. Inc.	4.750%	3/15/39	23,918	22,245
Marsh & McLennan Cos. Inc.	4.350%	1/30/47	6,073	5,130
Marsh & McLennan Cos. Inc.	4.200%	3/1/48	6,360	5,168
Marsh & McLennan Cos. Inc.	4.900%	3/15/49	13,500	12,097
Marsh & McLennan Cos. Inc.	2.900%	12/15/51	818	510
Marsh & McLennan Cos. Inc.	6.250%	11/1/52	4,035	4,368
Marsh & McLennan Cos. Inc.	5.450%	3/15/53	2,715	2,641
Marsh & McLennan Cos. Inc.	5.700%	9/15/53	12,935	13,066
Marsh & McLennan Cos. Inc.	5.450%	3/15/54	5,576	5,418
Mastercard Inc.	2.950%	11/21/26	24,665	23,539
Mastercard Inc.	3.300%	3/26/27	17,970	17,248
Mastercard Inc.	3.500%	2/26/28	6,546	6,268
Mastercard Inc.	4.875%	3/9/28	8,855	8,902
Mastercard Inc.	2.950%	6/1/29	17,199	15,809
Mastercard Inc.	3.350%	3/26/30	19,350	17,903
Mastercard Inc.	1.900%	3/15/31	5,826	4,860
Mastercard Inc.	2.000%	11/18/31	10,909	8,964
Mastercard Inc.	4.875%	5/9/34	7,000	6,920

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Mastercard Inc.	3.800%	11/21/46	10,968	8,710
Mastercard Inc.	3.950%	2/26/48	14,253	11,546
Mastercard Inc.	3.650%	6/1/49	14,196	10,842
Mastercard Inc.	3.850%	3/26/50	20,072	15,832
Mastercard Inc.	2.950%	3/15/51	8,868	5,867
Mercury General Corp.	4.400%	3/15/27	4,135	3,989
MetLife Inc.	3.600%	11/13/25	9,532	9,321
MetLife Inc.	4.550%	3/23/30	22,518	22,113
MetLife Inc.	5.375%	7/15/33	16,162	16,304
MetLife Inc.	6.375%	6/15/34	5,276	5,684
MetLife Inc.	5.300%	12/15/34	6,400	6,383
4 MetLife Inc.	6.400%	12/15/36	8,347	8,452
4 MetLife Inc.	10.750%	8/1/39	1,371	1,827
MetLife Inc.	5.875%	2/6/41	18,189	18,610
MetLife Inc.	4.125%	8/13/42	11,313	9,380
MetLife Inc.	4.875%	11/13/43	12,253	11,153
MetLife Inc.	4.721%	12/15/44	8,024	7,081
MetLife Inc.	4.050%	3/1/45	11,208	9,001
MetLife Inc.	4.600%	5/13/46	2,773	2,414
MetLife Inc.	5.000%	7/15/52	19,355	17,638
MetLife Inc.	5.250%	1/15/54	12,820	12,167
MGIC Investment Corp.	5.250%	8/15/28	2,666	2,598
Mitsubishi UFJ Financial Group Inc.	1.412%	7/17/25	20,049	19,210
Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	16,683	15,807
Mitsubishi UFJ Financial Group Inc.	3.677%	2/22/27	58,131	56,089
Mitsubishi UFJ Financial Group Inc.	1.538%	7/20/27	13,851	12,814
Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	27,153	25,738
Mitsubishi UFJ Financial Group Inc.	2.341%	1/19/28	25,494	23,690
Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	19,884	19,131
Mitsubishi UFJ Financial Group Inc.	4.080%	4/19/28	11,790	11,408
Mitsubishi UFJ Financial Group Inc.	5.017%	7/20/28	14,316	14,219
Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	4,775	4,607
Mitsubishi UFJ Financial Group Inc.	5.354%	9/13/28	13,337	13,356
Mitsubishi UFJ Financial Group Inc.	5.422%	2/22/29	10,792	10,852
Mitsubishi UFJ Financial Group Inc.	3.741%	3/7/29	23,283	21,993
Mitsubishi UFJ Financial Group Inc.	5.242%	4/19/29	26,925	26,938
Mitsubishi UFJ Financial Group Inc.	3.195%	7/18/29	25,927	23,631
Mitsubishi UFJ Financial Group Inc.	2.559%	2/25/30	33,003	28,750
Mitsubishi UFJ Financial Group Inc.	5.258%	4/17/30	12,100	12,071
Mitsubishi UFJ Financial Group Inc.	2.048%	7/17/30	10,480	8,749
Mitsubishi UFJ Financial Group Inc.	2.309%	7/20/32	28,466	23,404
Mitsubishi UFJ Financial Group Inc.	2.494%	10/13/32	9,621	7,966
Mitsubishi UFJ Financial Group Inc.	2.852%	1/19/33	21,520	18,183
Mitsubishi UFJ Financial Group Inc.	4.315%	4/19/33	8,940	8,347
Mitsubishi UFJ Financial Group Inc.	5.133%	7/20/33	4,475	4,409
Mitsubishi UFJ Financial Group Inc.	5.441%	2/22/34	15,916	16,013
Mitsubishi UFJ Financial Group Inc.	5.406%	4/19/34	35,679	35,837
Mitsubishi UFJ Financial Group Inc.	5.426%	4/17/35	38,695	38,534
Mitsubishi UFJ Financial Group Inc.	4.286%	7/26/38	1,869	1,685
Mitsubishi UFJ Financial Group Inc.	4.153%	3/7/39	4,120	3,639
Mitsubishi UFJ Financial Group Inc.	3.751%	7/18/39	22,207	18,547
4 Mizuho Financial Group Inc.	2.226%	5/25/26	2,797	2,711
Mizuho Financial Group Inc.	3.663%	2/28/27	2,998	2,879
Mizuho Financial Group Inc.	1.234%	5/22/27	25,038	23,140
Mizuho Financial Group Inc.	1.554%	7/9/27	10,543	9,755
Mizuho Financial Group Inc.	4.018%	3/5/28	21,581	20,747
Mizuho Financial Group Inc.	5.667%	5/27/29	10,420	10,527
Mizuho Financial Group Inc.	5.778%	7/6/29	10,360	10,501
4 Mizuho Financial Group Inc.	4.254%	9/11/29	17,600	16,854
4 Mizuho Financial Group Inc.	3.153%	7/16/30	31,520	28,387
4 Mizuho Financial Group Inc.	2.869%	9/13/30	6,058	5,352
4 Mizuho Financial Group Inc.	2.201%	7/10/31	6,248	5,205
4 Mizuho Financial Group Inc.	1.979%	9/8/31	1,721	1,408
Mizuho Financial Group Inc.	2.564%	9/13/31	10,930	8,885
Mizuho Financial Group Inc.	2.172%	5/22/32	26,030	21,067
Mizuho Financial Group Inc.	5.748%	7/6/34	38,420	38,953
Mizuho Financial Group Inc.	5.579%	5/26/35	5,290	5,263
4 Morgan Stanley	4.000%	7/23/25	61,096	60,180
4 Morgan Stanley	5.000%	11/24/25	31,839	31,606
4 Morgan Stanley	3.875%	1/27/26	37,180	36,345

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Morgan Stanley	4.679%	7/17/26	8,268	8,187
4 Morgan Stanley	3.125%	7/27/26	40,914	39,121
4 Morgan Stanley	6.250%	8/9/26	19,838	20,187
4 Morgan Stanley	4.350%	9/8/26	55,035	53,823
Morgan Stanley	6.138%	10/16/26	19,830	19,963
Morgan Stanley	0.985%	12/10/26	16,133	15,092
Morgan Stanley	3.625%	1/20/27	43,280	41,725
Morgan Stanley	5.050%	1/28/27	38,171	37,961
Morgan Stanley	3.950%	4/23/27	56,069	54,152
Morgan Stanley	1.593%	5/4/27	59,414	55,380
4 Morgan Stanley	1.512%	7/20/27	22,394	20,709
Morgan Stanley	2.475%	1/21/28	14,181	13,220
4 Morgan Stanley	5.652%	4/13/28	18,450	18,628
Morgan Stanley	4.210%	4/20/28	24,616	23,933
4 Morgan Stanley	3.591%	7/22/28	55,457	52,730
Morgan Stanley	6.296%	10/18/28	23,212	23,933
4 Morgan Stanley	3.772%	1/24/29	17,412	16,578
Morgan Stanley	5.123%	2/1/29	41,108	40,946
4 Morgan Stanley	5.164%	4/20/29	34,497	34,377
Morgan Stanley	5.449%	7/20/29	32,101	32,292
Morgan Stanley	6.407%	11/1/29	22,407	23,375
Morgan Stanley	5.173%	1/16/30	18,985	18,928
4 Morgan Stanley	4.431%	1/23/30	35,998	34,800
Morgan Stanley	5.656%	4/18/30	112,945	114,830
4 Morgan Stanley	2.699%	1/22/31	65,030	57,006
4 Morgan Stanley	3.622%	4/1/31	52,890	48,504
4 Morgan Stanley	1.794%	2/13/32	61,840	49,703
Morgan Stanley	7.250%	4/1/32	21,980	24,935
4 Morgan Stanley	1.928%	4/28/32	27,331	21,964
4 Morgan Stanley	2.239%	7/21/32	62,992	51,531
4 Morgan Stanley	2.511%	10/20/32	18,216	15,070
Morgan Stanley	2.943%	1/21/33	36,277	30,839
Morgan Stanley	4.889%	7/20/33	11,097	10,699
Morgan Stanley	6.342%	10/18/33	41,315	43,863
4 Morgan Stanley	5.250%	4/21/34	24,975	24,595
4 Morgan Stanley	5.424%	7/21/34	11,435	11,374
Morgan Stanley	6.627%	11/1/34	30,675	33,131
Morgan Stanley	5.466%	1/18/35	42,076	41,979
Morgan Stanley	5.831%	4/19/35	49,685	50,989
Morgan Stanley	2.484%	9/16/36	33,056	26,161
Morgan Stanley	5.297%	4/20/37	19,920	19,078
Morgan Stanley	5.948%	1/19/38	21,298	21,177
4 Morgan Stanley	3.971%	7/22/38	24,903	21,081
Morgan Stanley	5.942%	2/7/39	10,290	10,193
4 Morgan Stanley	4.457%	4/22/39	29,882	26,708
Morgan Stanley	3.217%	4/22/42	12,447	9,330
Morgan Stanley	6.375%	7/24/42	38,033	41,811
Morgan Stanley	4.300%	1/27/45	52,385	44,564
4 Morgan Stanley	4.375%	1/22/47	11,496	9,842
4 Morgan Stanley	5.597%	3/24/51	21,011	21,255
4 Morgan Stanley	2.802%	1/25/52	32,960	20,732
Morgan Stanley Bank NA	5.479%	7/16/25	14,550	14,573
4 Morgan Stanley Bank NA	4.754%	4/21/26	23,666	23,458
4 Morgan Stanley Bank NA	5.882%	10/30/26	21,922	22,184
4 Morgan Stanley Bank NA	4.952%	1/14/28	9,840	9,766
4 Morgan Stanley Bank NA	5.504%	5/26/28	27,180	27,368
7 Morgan Stanley Direct Lending Fund	6.150%	5/17/29	4,055	3,966
4 Munich Re America Corp.	7.450%	12/15/26	2,450	2,581
Nasdaq Inc.	3.850%	6/30/26	9,870	9,609
Nasdaq Inc.	5.350%	6/28/28	4,246	4,282
Nasdaq Inc.	1.650%	1/15/31	9,880	7,922
Nasdaq Inc.	5.550%	2/15/34	10,839	10,859
Nasdaq Inc.	2.500%	12/21/40	11,362	7,426
Nasdaq Inc.	3.250%	4/28/50	7,586	5,054
Nasdaq Inc.	3.950%	3/7/52	6,242	4,633
Nasdaq Inc.	5.950%	8/15/53	9,800	9,906
Nasdaq Inc.	6.100%	6/28/63	10,125	10,272
National Australia Bank Ltd.	4.750%	12/10/25	5,045	5,015
National Australia Bank Ltd.	3.375%	1/14/26	11,041	10,750
4 National Australia Bank Ltd.	2.500%	7/12/26	27,778	26,378

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
National Australia Bank Ltd.	5.087%	6/11/27	6,675	6,688
National Australia Bank Ltd.	4.900%	6/13/28	21,410	21,383
National Australia Bank Ltd.	4.787%	1/10/29	11,292	11,221
National Bank of Canada	5.600%	12/18/28	10,535	10,638
4 Nationwide Financial Services Inc.	6.750%	5/15/37	2,942	2,971
NatWest Group plc	4.800%	4/5/26	11,158	11,020
NatWest Group plc	7.472%	11/10/26	9,805	10,022
NatWest Group plc	5.847%	3/2/27	11,510	11,537
NatWest Group plc	1.642%	6/14/27	11,915	11,033
NatWest Group plc	5.583%	3/1/28	3,145	3,149
4 NatWest Group plc	3.073%	5/22/28	29,509	27,609
NatWest Group plc	5.516%	9/30/28	6,630	6,630
4 NatWest Group plc	4.892%	5/18/29	43,254	42,296
NatWest Group plc	5.808%	9/13/29	11,590	11,738
4 NatWest Group plc	5.076%	1/27/30	45,816	45,035
4 NatWest Group plc	4.445%	5/8/30	7,128	6,814
NatWest Group plc	6.016%	3/2/34	9,750	9,981
NatWest Group plc	6.475%	6/1/34	13,370	13,584
NatWest Group plc	5.778%	3/1/35	21,440	21,527
4 NatWest Group plc	3.032%	11/28/35	22,268	18,651
New Mountain Finance Corp.	6.875%	2/1/29	2,160	2,109
NMI Holdings Inc.	6.000%	8/15/29	2,932	2,907
Nomura Holdings Inc.	5.099%	7/3/25	6,040	6,001
Nomura Holdings Inc.	1.851%	7/16/25	20,696	19,887
Nomura Holdings Inc.	1.653%	7/14/26	18,550	17,150
Nomura Holdings Inc.	2.329%	1/22/27	17,020	15,732
2 Nomura Holdings Inc.	5.594%	7/2/27	2,600	2,602
Nomura Holdings Inc.	5.386%	7/6/27	16,515	16,473
Nomura Holdings Inc.	6.070%	7/12/28	3,550	3,632
Nomura Holdings Inc.	2.172%	7/14/28	12,797	11,298
Nomura Holdings Inc.	5.605%	7/6/29	10,795	10,844
Nomura Holdings Inc.	3.103%	1/16/30	47,342	41,808
Nomura Holdings Inc.	2.679%	7/16/30	5,205	4,422
Nomura Holdings Inc.	2.608%	7/14/31	7,880	6,483
Nomura Holdings Inc.	2.999%	1/22/32	7,690	6,421
2 Nomura Holdings Inc.	5.783%	7/3/34	4,200	4,183
Northern Trust Corp.	3.950%	10/30/25	15,332	15,026
Northern Trust Corp.	4.000%	5/10/27	100	98
Northern Trust Corp.	3.650%	8/3/28	8,252	7,888
Northern Trust Corp.	3.150%	5/3/29	12,779	11,804
Northern Trust Corp.	1.950%	5/1/30	6,298	5,349
4 Northern Trust Corp.	3.375%	5/8/32	17,924	16,932
Northern Trust Corp.	6.125%	11/2/32	10,718	11,241
Oaktree Specialty Lending Corp.	2.700%	1/15/27	8,000	7,258
7 Oaktree Strategic Credit Fund	8.400%	11/14/28	1,245	1,315
Old Republic International Corp.	3.875%	8/26/26	6,190	5,982
Old Republic International Corp.	5.750%	3/28/34	4,640	4,611
Old Republic International Corp.	3.850%	6/11/51	9,875	6,981
ORIX Corp.	3.700%	7/18/27	7,045	6,736
ORIX Corp.	5.000%	9/13/27	665	661
ORIX Corp.	2.250%	3/9/31	10,643	8,894
PartnerRe Finance B LLC	3.700%	7/2/29	8,209	7,664
PartnerRe Finance B LLC	4.500%	10/1/50	2,949	2,677
4 PNC Bank NA	4.200%	11/1/25	9,200	9,022
4 PNC Bank NA	3.100%	10/25/27	13,184	12,331
4 PNC Bank NA	3.250%	1/22/28	12,942	12,103
4 PNC Bank NA	4.050%	7/26/28	22,756	21,621
4 PNC Bank NA	2.700%	10/22/29	12,768	11,129
PNC Financial Services Group Inc.	5.812%	6/12/26	11,280	11,292
PNC Financial Services Group Inc.	2.600%	7/23/26	9,436	8,935
PNC Financial Services Group Inc.	4.758%	1/26/27	23,348	23,068
PNC Financial Services Group Inc.	3.150%	5/19/27	15,335	14,559
PNC Financial Services Group Inc.	6.615%	10/20/27	10,685	10,943
PNC Financial Services Group Inc.	5.300%	1/21/28	5,100	5,092
PNC Financial Services Group Inc.	3.450%	4/23/29	41,538	38,517
PNC Financial Services Group Inc.	5.582%	6/12/29	20,446	20,667
PNC Financial Services Group Inc.	2.550%	1/22/30	29,987	26,289
PNC Financial Services Group Inc.	5.492%	5/14/30	33,530	33,724
PNC Financial Services Group Inc.	2.307%	4/23/32	6,970	5,767
PNC Financial Services Group Inc.	6.037%	10/28/33	20,362	20,989

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
PNC Financial Services Group Inc.	5.068%	1/24/34	11,640	11,245
PNC Financial Services Group Inc.	5.939%	8/18/34	10,623	10,884
PNC Financial Services Group Inc.	6.875%	10/20/34	31,370	34,179
PNC Financial Services Group Inc.	5.676%	1/22/35	46,235	46,472
Primerica Inc.	2.800%	11/19/31	7,849	6,566
Principal Financial Group Inc.	3.100%	11/15/26	10,855	10,329
Principal Financial Group Inc.	2.125%	6/15/30	14,042	11,737
Principal Financial Group Inc.	5.375%	3/15/33	1,630	1,628
Principal Financial Group Inc.	4.625%	9/15/42	5,793	5,137
Principal Financial Group Inc.	4.350%	5/15/43	5,935	5,046
Principal Financial Group Inc.	4.300%	11/15/46	8,381	6,946
Principal Financial Group Inc.	5.500%	3/15/53	4,115	3,947
4 Private Export Funding Corp.	3.900%	10/15/27	4,900	4,771
4 Private Export Funding Corp.	4.300%	12/15/28	5,750	5,686
4 Private Export Funding Corp.	4.600%	2/15/34	5,425	5,307
Progressive Corp.	2.450%	1/15/27	8,749	8,206
Progressive Corp.	4.000%	3/1/29	7,742	7,413
Progressive Corp.	6.625%	3/1/29	3,945	4,220
Progressive Corp.	3.200%	3/26/30	8,956	8,162
Progressive Corp.	3.000%	3/15/32	6,250	5,424
Progressive Corp.	6.250%	12/1/32	1,483	1,587
Progressive Corp.	4.950%	6/15/33	5,125	5,073
Progressive Corp.	4.350%	4/25/44	3,940	3,385
Progressive Corp.	4.125%	4/15/47	16,544	13,552
Progressive Corp.	4.200%	3/15/48	6,867	5,637
Progressive Corp.	3.950%	3/26/50	8,555	6,725
Progressive Corp.	3.700%	3/15/52	7,120	5,313
Prospect Capital Corp.	3.706%	1/22/26	6,741	6,430
Prospect Capital Corp.	3.364%	11/15/26	3,915	3,598
4 Prudential Financial Inc.	3.878%	3/27/28	4,945	4,745
4 Prudential Financial Inc.	2.100%	3/10/30	4,014	3,435
4 Prudential Financial Inc.	5.750%	7/15/33	1,940	2,023
4 Prudential Financial Inc.	5.700%	12/14/36	11,504	11,772
4 Prudential Financial Inc.	6.625%	12/1/37	5,096	5,670
4 Prudential Financial Inc.	3.000%	3/10/40	6,056	4,478
4 Prudential Financial Inc.	6.625%	6/21/40	5,466	6,010
4 Prudential Financial Inc.	5.100%	8/15/43	3,450	3,095
4 Prudential Financial Inc.	4.600%	5/15/44	6,487	5,660
4 Prudential Financial Inc.	5.375%	5/15/45	8,944	8,853
4 Prudential Financial Inc.	4.500%	9/15/47	8,821	8,332
Prudential Financial Inc.	3.905%	12/7/47	36,872	28,352
4 Prudential Financial Inc.	5.700%	9/15/48	8,906	8,729
Prudential Financial Inc.	3.935%	12/7/49	29,430	22,324
4 Prudential Financial Inc.	3.700%	10/1/50	13,000	11,308
4 Prudential Financial Inc.	3.700%	3/13/51	12,827	9,291
Prudential Financial Inc.	5.125%	3/1/52	8,647	8,025
Prudential Financial Inc.	6.000%	9/1/52	12,457	12,284
Prudential Financial Inc.	6.750%	3/1/53	3,302	3,384
Prudential Financial Inc.	6.500%	3/15/54	12,950	13,095
Prudential Funding Asia plc	3.125%	4/14/30	13,339	11,956
Prudential Funding Asia plc	3.625%	3/24/32	3,680	3,287
Radian Group Inc.	6.200%	5/15/29	8,797	8,885
Raymond James Financial Inc.	4.650%	4/1/30	15,916	15,543
Raymond James Financial Inc.	4.950%	7/15/46	20,347	18,300
Raymond James Financial Inc.	3.750%	4/1/51	11,335	8,342
4 Regions Bank	6.450%	6/26/37	6,027	6,142
Regions Financial Corp.	1.800%	8/12/28	7,367	6,363
Regions Financial Corp.	5.722%	6/6/30	9,100	9,092
Regions Financial Corp.	7.375%	12/10/37	5,468	5,903
Reinsurance Group of America Inc.	3.950%	9/15/26	5,159	5,007
Reinsurance Group of America Inc.	3.900%	5/15/29	14,889	13,969
Reinsurance Group of America Inc.	3.150%	6/15/30	3,922	3,488
Reinsurance Group of America Inc.	6.000%	9/15/33	5,185	5,280
Reinsurance Group of America Inc.	5.750%	9/15/34	7,690	7,663
RenaissanceRe Finance Inc.	3.450%	7/1/27	4,850	4,600
RenaissanceRe Holdings Ltd.	3.600%	4/15/29	3,187	2,942
RenaissanceRe Holdings Ltd.	5.750%	6/5/33	9,638	9,647
4 Royal Bank of Canada	4.875%	1/12/26	8,370	8,310
4 Royal Bank of Canada	0.875%	1/20/26	16,181	15,140
4 Royal Bank of Canada	4.650%	1/27/26	14,745	14,543

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Royal Bank of Canada	1.200%	4/27/26	13,663	12,696
4	Royal Bank of Canada	1.150%	7/14/26	25,872	23,850
4	Royal Bank of Canada	1.400%	11/2/26	26,838	24,573
4	Royal Bank of Canada	4.875%	1/19/27	9,265	9,205
4	Royal Bank of Canada	2.050%	1/21/27	4,319	4,010
4	Royal Bank of Canada	3.625%	5/4/27	16,440	15,779
4	Royal Bank of Canada	4.240%	8/3/27	8,245	8,025
4	Royal Bank of Canada	6.000%	11/1/27	24,293	24,900
4	Royal Bank of Canada	4.900%	1/12/28	14,320	14,215
4	Royal Bank of Canada	4.950%	2/1/29	7,160	7,130
4	Royal Bank of Canada	2.300%	11/3/31	38,546	31,911
4	Royal Bank of Canada	3.875%	5/4/32	11,082	10,145
4	Royal Bank of Canada	5.000%	2/1/33	41,911	41,306
4	Royal Bank of Canada	5.000%	5/2/33	12,670	12,492
4	Royal Bank of Canada	5.150%	2/1/34	5,010	4,975
	Santander Holdings USA Inc.	4.500%	7/17/25	29,685	29,262
	Santander Holdings USA Inc.	5.807%	9/9/26	1,376	1,371
	Santander Holdings USA Inc.	3.244%	10/5/26	55,309	52,415
	Santander Holdings USA Inc.	4.400%	7/13/27	31,768	30,703
	Santander Holdings USA Inc.	6.499%	3/9/29	7,605	7,742
	Santander Holdings USA Inc.	6.174%	1/9/30	10,095	10,181
	Santander Holdings USA Inc.	7.660%	11/9/31	9,750	10,561
4	Santander UK Group Holdings plc	1.532%	8/21/26	12,165	11,578
	Santander UK Group Holdings plc	6.833%	11/21/26	11,805	11,957
4	Santander UK Group Holdings plc	3.823%	11/3/28	5,724	5,407
	Santander UK Group Holdings plc	6.534%	1/10/29	31,104	31,937
	Santander UK Group Holdings plc	2.896%	3/15/32	16,018	13,473
	Selective Insurance Group Inc.	5.375%	3/1/49	3,870	3,637
	SiriusPoint Ltd.	7.000%	4/5/29	2,640	2,669
7	Sixth Street Lending Partners	6.500%	3/11/29	13,170	13,035
	Sixth Street Specialty Lending Inc.	6.950%	8/14/28	5,920	6,046
	Sixth Street Specialty Lending Inc.	6.125%	3/1/29	4,730	4,672
7	Societe Generale SA	3.000%	1/22/30	1,000	861
	State Street Corp.	3.550%	8/18/25	28,610	28,066
	State Street Corp.	5.104%	5/18/26	9,675	9,635
	State Street Corp.	2.650%	5/19/26	15,000	14,327
	State Street Corp.	5.272%	8/3/26	17,950	17,985
	State Street Corp.	5.751%	11/4/26	19,242	19,308
	State Street Corp.	4.993%	3/18/27	10,240	10,230
	State Street Corp.	5.684%	11/21/29	13,745	14,058
4	State Street Corp.	4.141%	12/3/29	6,910	6,648
	State Street Corp.	2.400%	1/24/30	18,951	16,683
	State Street Corp.	2.200%	3/3/31	9,997	8,378
	State Street Corp.	3.152%	3/30/31	2,523	2,280
	State Street Corp.	4.821%	1/26/34	24,560	23,696
	State Street Corp.	5.159%	5/18/34	10,175	10,062
4	State Street Corp.	3.031%	11/1/34	36,385	32,263
	State Street Corp.	6.123%	11/21/34	6,375	6,618
	Stewart Information Services Corp.	3.600%	11/15/31	5,130	4,243
	Stifel Financial Corp.	4.000%	5/15/30	3,130	2,881
4	Sumitomo Mitsui Banking Corp.	3.650%	7/23/25	3,280	3,221
	Sumitomo Mitsui Financial Group Inc.	1.474%	7/8/25	36,655	35,194
	Sumitomo Mitsui Financial Group Inc.	0.948%	1/12/26	17,521	16,375
	Sumitomo Mitsui Financial Group Inc.	5.464%	1/13/26	21,538	21,536
	Sumitomo Mitsui Financial Group Inc.	3.784%	3/9/26	29,771	28,989
	Sumitomo Mitsui Financial Group Inc.	5.880%	7/13/26	15,756	15,898
	Sumitomo Mitsui Financial Group Inc.	2.632%	7/14/26	17,174	16,271
	Sumitomo Mitsui Financial Group Inc.	1.402%	9/17/26	18,150	16,665
	Sumitomo Mitsui Financial Group Inc.	3.010%	10/19/26	18,862	17,911
	Sumitomo Mitsui Financial Group Inc.	3.446%	1/11/27	12,197	11,687
	Sumitomo Mitsui Financial Group Inc.	2.174%	1/14/27	4,610	4,277
	Sumitomo Mitsui Financial Group Inc.	3.364%	7/12/27	15,128	14,351
	Sumitomo Mitsui Financial Group Inc.	3.352%	10/18/27	75	71
	Sumitomo Mitsui Financial Group Inc.	5.520%	1/13/28	21,653	21,880
	Sumitomo Mitsui Financial Group Inc.	3.544%	1/17/28	13,555	12,837
	Sumitomo Mitsui Financial Group Inc.	3.944%	7/19/28	31,354	30,009
	Sumitomo Mitsui Financial Group Inc.	1.902%	9/17/28	44,966	39,391
	Sumitomo Mitsui Financial Group Inc.	4.306%	10/16/28	13,318	12,991
	Sumitomo Mitsui Financial Group Inc.	3.040%	7/16/29	24,867	22,420
	Sumitomo Mitsui Financial Group Inc.	3.202%	9/17/29	7,183	6,511

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Sumitomo Mitsui Financial Group Inc.	2.724%	9/27/29	15,285	13,533
Sumitomo Mitsui Financial Group Inc.	5.710%	1/13/30	17,495	17,836
Sumitomo Mitsui Financial Group Inc.	2.750%	1/15/30	41,602	36,497
Sumitomo Mitsui Financial Group Inc.	2.130%	7/8/30	3,486	2,914
Sumitomo Mitsui Financial Group Inc.	2.142%	9/23/30	1,100	915
Sumitomo Mitsui Financial Group Inc.	1.710%	11/12/31	7,192	5,762
Sumitomo Mitsui Financial Group Inc.	2.222%	9/17/31	7,675	6,243
Sumitomo Mitsui Financial Group Inc.	5.766%	1/13/33	22,460	23,080
Sumitomo Mitsui Financial Group Inc.	5.776%	7/13/33	27,520	28,311
Sumitomo Mitsui Financial Group Inc.	5.808%	9/14/33	10,885	11,287
Sumitomo Mitsui Financial Group Inc.	2.296%	1/12/41	6,333	4,225
Sumitomo Mitsui Financial Group Inc.	2.930%	9/17/41	3,404	2,488
Sumitomo Mitsui Financial Group Inc.	6.184%	7/13/43	14,392	15,703
7 Swedbank AB	1.538%	11/16/26	13,163	12,073
Synchrony Bank	5.625%	8/23/27	215	213
Synchrony Financial	4.500%	7/23/25	25,622	25,191
Synchrony Financial	3.700%	8/4/26	10,479	9,996
Synchrony Financial	3.950%	12/1/27	9,957	9,311
Synchrony Financial	5.150%	3/19/29	8,716	8,368
Synovus Bank	5.625%	2/15/28	6,361	6,165
4 Toronto-Dominion Bank	0.750%	9/11/25	13,203	12,495
4 Toronto-Dominion Bank	0.750%	1/6/26	4,250	3,973
4 Toronto-Dominion Bank	1.200%	6/3/26	17,125	15,862
4 Toronto-Dominion Bank	5.532%	7/17/26	7,030	7,051
4 Toronto-Dominion Bank	1.250%	9/10/26	13,755	12,617
Toronto-Dominion Bank	5.264%	12/11/26	9,868	9,857
4 Toronto-Dominion Bank	1.950%	1/12/27	11,390	10,573
4 Toronto-Dominion Bank	2.800%	3/10/27	33,261	31,241
4 Toronto-Dominion Bank	4.980%	4/5/27	8,310	8,268
Toronto-Dominion Bank	4.108%	6/8/27	20,361	19,758
4 Toronto-Dominion Bank	4.693%	9/15/27	30,180	29,736
Toronto-Dominion Bank	5.156%	1/10/28	29,373	29,346
4 Toronto-Dominion Bank	5.523%	7/17/28	7,490	7,579
4 Toronto-Dominion Bank	4.994%	4/5/29	9,245	9,162
4 Toronto-Dominion Bank	3.625%	9/15/31	5,685	5,411
4 Toronto-Dominion Bank	2.450%	1/12/32	6,558	5,398
4 Toronto-Dominion Bank	3.200%	3/10/32	49,962	43,238
Toronto-Dominion Bank	4.456%	6/8/32	29,095	27,418
TPG Operating Group II LP	5.875%	3/5/34	7,700	7,736
Transatlantic Holdings Inc.	8.000%	11/30/39	4,588	5,765
Travelers Cos. Inc.	6.750%	6/20/36	2,888	3,243
4 Travelers Cos. Inc.	6.250%	6/15/37	12,682	13,687
Travelers Cos. Inc.	5.350%	11/1/40	8,206	8,080
Travelers Cos. Inc.	4.600%	8/1/43	7,825	7,035
Travelers Cos. Inc.	4.300%	8/25/45	4,587	3,896
Travelers Cos. Inc.	3.750%	5/15/46	8,940	7,003
Travelers Cos. Inc.	4.000%	5/30/47	6,050	4,879
Travelers Cos. Inc.	4.100%	3/4/49	7,531	6,139
Travelers Cos. Inc.	2.550%	4/27/50	9,387	5,713
Travelers Cos. Inc.	3.050%	6/8/51	9,652	6,461
Travelers Cos. Inc.	5.450%	5/25/53	10,129	10,146
Travelers Property Casualty Corp.	6.375%	3/15/33	4,729	5,183
Trinity Acquisition plc	4.400%	3/15/26	7,796	7,649
4 Truist Bank	3.625%	9/16/25	25,054	24,401
4 Truist Bank	4.050%	11/3/25	2,865	2,816
4 Truist Bank	3.300%	5/15/26	17,326	16,600
4 Truist Bank	3.800%	10/30/26	5,809	5,585
4 Truist Bank	2.250%	3/11/30	5,922	4,938
4 Truist Financial Corp.	1.200%	8/5/25	5,515	5,255
4 Truist Financial Corp.	5.900%	10/28/26	23,836	23,892
4 Truist Financial Corp.	1.267%	3/2/27	19,177	17,823
4 Truist Financial Corp.	6.047%	6/8/27	21,025	21,173
4 Truist Financial Corp.	1.125%	8/3/27	13,159	11,609
4 Truist Financial Corp.	4.873%	1/26/29	16,355	16,042
4 Truist Financial Corp.	3.875%	3/19/29	18,635	17,378
4 Truist Financial Corp.	1.887%	6/7/29	12,380	10,843
4 Truist Financial Corp.	7.161%	10/30/29	7,470	7,932
4 Truist Financial Corp.	5.435%	1/24/30	21,840	21,772
4 Truist Financial Corp.	1.950%	6/5/30	10,498	8,687
4 Truist Financial Corp.	4.916%	7/28/33	13,650	12,650

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4	Truist Financial Corp.	6.123%	10/28/33	14,765	15,094
4	Truist Financial Corp.	5.122%	1/26/34	35,595	34,072
4	Truist Financial Corp.	5.867%	6/8/34	10,020	10,105
4	Truist Financial Corp.	5.711%	1/24/35	24,180	24,079
	UBS AG	5.800%	9/11/25	13,825	13,872
	UBS AG	1.250%	8/7/26	17,485	16,064
	UBS AG	5.000%	7/9/27	17,659	17,516
	UBS AG	7.500%	2/15/28	33,745	36,105
	UBS AG	5.650%	9/11/28	20,740	21,110
	UBS AG	4.500%	6/26/48	7,815	6,852
	UBS Group AG	4.550%	4/17/26	17,313	17,017
7	UBS Group AG	4.282%	1/9/28	250	240
7	UBS Group AG	4.194%	4/1/31	3,250	3,032
	UBS Group AG	4.875%	5/15/45	29,747	26,706
	Unum Group	3.875%	11/5/25	75	73
	Unum Group	4.000%	6/15/29	3,230	3,045
	Unum Group	5.750%	8/15/42	6,798	6,544
	Unum Group	4.500%	12/15/49	8,336	6,493
	Unum Group	4.125%	6/15/51	9,650	7,090
	Unum Group	6.000%	6/15/54	1,810	1,733
4	US Bancorp	3.950%	11/17/25	6,522	6,399
4	US Bancorp	3.100%	4/27/26	13,224	12,679
4	US Bancorp	2.375%	7/22/26	24,981	23,579
	US Bancorp	5.727%	10/21/26	17,085	17,119
4	US Bancorp	3.150%	4/27/27	17,838	16,974
	US Bancorp	6.787%	10/26/27	10,110	10,407
4	US Bancorp	3.900%	4/26/28	7,302	6,998
4	US Bancorp	4.548%	7/22/28	30,940	30,252
	US Bancorp	4.653%	2/1/29	26,560	26,003
	US Bancorp	5.775%	6/12/29	18,810	19,097
4	US Bancorp	3.000%	7/30/29	17,688	15,827
	US Bancorp	5.384%	1/23/30	5,550	5,563
4	US Bancorp	1.375%	7/22/30	17,209	13,865
4	US Bancorp	2.677%	1/27/33	10,055	8,312
4	US Bancorp	4.967%	7/22/33	16,810	15,931
	US Bancorp	5.850%	10/21/33	9,875	10,032
	US Bancorp	4.839%	2/1/34	48,585	46,038
	US Bancorp	5.836%	6/12/34	23,525	23,853
	US Bancorp	5.678%	1/23/35	46,955	47,175
	US Bancorp	2.491%	11/3/36	16,065	12,658
	Visa Inc.	3.150%	12/14/25	55,421	53,913
	Visa Inc.	1.900%	4/15/27	20,888	19,276
	Visa Inc.	0.750%	8/15/27	7,118	6,302
	Visa Inc.	2.750%	9/15/27	10,269	9,648
	Visa Inc.	2.050%	4/15/30	20,331	17,466
	Visa Inc.	1.100%	2/15/31	12,471	9,933
	Visa Inc.	4.150%	12/14/35	21,772	20,312
	Visa Inc.	2.700%	4/15/40	14,778	10,771
	Visa Inc.	4.300%	12/14/45	44,966	38,986
	Visa Inc.	3.650%	9/15/47	13,454	10,435
	Visa Inc.	2.000%	8/15/50	22,635	12,728
	Voya Financial Inc.	3.650%	6/15/26	5,812	5,610
	Voya Financial Inc.	5.700%	7/15/43	9,304	8,996
	Voya Financial Inc.	4.800%	6/15/46	3,474	2,944
4	Voya Financial Inc.	4.700%	1/23/48	3,945	3,421
	W R Berkley Corp.	4.000%	5/12/50	5,970	4,563
	W R Berkley Corp.	3.550%	3/30/52	8,755	6,041
	W R Berkley Corp.	3.150%	9/30/61	10,720	6,389
	Wachovia Corp.	5.500%	8/1/35	24,865	24,518
	Wachovia Corp.	6.550%	10/15/35	7,625	8,074
	Webster Financial Corp.	4.100%	3/25/29	3,875	3,596
4	Wells Fargo & Co.	3.550%	9/29/25	38,202	37,296
	Wells Fargo & Co.	3.000%	4/22/26	71,627	68,688
4	Wells Fargo & Co.	4.100%	6/3/26	51,753	50,435
4	Wells Fargo & Co.	4.540%	8/15/26	50,705	50,071
	Wells Fargo & Co.	3.000%	10/23/26	47,577	45,201
4	Wells Fargo & Co.	3.196%	6/17/27	16,675	15,969
4	Wells Fargo & Co.	4.300%	7/22/27	25,592	24,920
4	Wells Fargo & Co.	5.707%	4/22/28	15,825	15,967
4	Wells Fargo & Co.	3.584%	5/22/28	40,081	38,170

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 Wells Fargo & Co.	2.393%	6/2/28	39,205	36,122
4 Wells Fargo & Co.	4.808%	7/25/28	31,739	31,278
4 Wells Fargo & Co.	4.150%	1/24/29	7,510	7,218
4 Wells Fargo & Co.	5.574%	7/25/29	47,664	48,108
Wells Fargo & Co.	6.303%	10/23/29	36,910	38,285
Wells Fargo & Co.	5.198%	1/23/30	6,254	6,227
4 Wells Fargo & Co.	2.879%	10/30/30	104,024	92,227
4 Wells Fargo & Co.	2.572%	2/11/31	37,226	32,206
4 Wells Fargo & Co.	4.478%	4/4/31	31,801	30,464
4 Wells Fargo & Co.	3.350%	3/2/33	3,647	3,166
4 Wells Fargo & Co.	4.897%	7/25/33	67,555	65,032
Wells Fargo & Co.	5.389%	4/24/34	63,493	62,801
4 Wells Fargo & Co.	5.557%	7/25/34	54,433	54,426
Wells Fargo & Co.	5.499%	1/23/35	39,320	39,225
Wells Fargo & Co.	5.375%	2/7/35	885	884
4 Wells Fargo & Co.	5.950%	12/15/36	3,827	3,805
4 Wells Fargo & Co.	3.068%	4/30/41	49,128	36,035
Wells Fargo & Co.	5.375%	11/2/43	23,216	21,761
Wells Fargo & Co.	5.606%	1/15/44	23,525	22,587
4 Wells Fargo & Co.	4.650%	11/4/44	32,981	27,860
Wells Fargo & Co.	3.900%	5/1/45	24,414	19,269
4 Wells Fargo & Co.	4.900%	11/17/45	40,594	35,336
4 Wells Fargo & Co.	4.400%	6/14/46	27,057	21,841
4 Wells Fargo & Co.	4.750%	12/7/46	26,331	22,292
4 Wells Fargo & Co.	5.013%	4/4/51	78,277	71,362
4 Wells Fargo & Co.	4.611%	4/25/53	57,123	48,872
4 Wells Fargo Bank NA	5.550%	8/1/25	32,388	32,437
Wells Fargo Bank NA	4.811%	1/15/26	11,285	11,210
4 Wells Fargo Bank NA	5.450%	8/7/26	30,661	30,755
Wells Fargo Bank NA	5.254%	12/11/26	33,695	33,717
Wells Fargo Bank NA	5.950%	8/26/36	9,379	9,721
4 Wells Fargo Bank NA	5.850%	2/1/37	19,225	19,719
4 Wells Fargo Bank NA	6.600%	1/15/38	13,248	14,533
Western Union Co.	1.350%	3/15/26	5,576	5,199
Western Union Co.	2.750%	3/15/31	5,090	4,231
Western Union Co.	6.200%	11/17/36	7,650	7,755
Western Union Co.	6.200%	6/21/40	1,653	1,630
Westpac Banking Corp.	5.512%	11/17/25	17,450	17,529
Westpac Banking Corp.	5.200%	4/16/26	10,000	10,004
Westpac Banking Corp.	2.850%	5/13/26	35,193	33,748
Westpac Banking Corp.	2.700%	8/19/26	28,874	27,477
Westpac Banking Corp.	3.350%	3/8/27	25,201	24,174
Westpac Banking Corp.	3.400%	1/25/28	6,954	6,612
Westpac Banking Corp.	5.535%	11/17/28	9,835	10,061
Westpac Banking Corp.	1.953%	11/20/28	7,019	6,201
Westpac Banking Corp.	5.050%	4/16/29	9,600	9,624
Westpac Banking Corp.	2.650%	1/16/30	5,687	5,065
Westpac Banking Corp.	2.150%	6/3/31	12,431	10,399
4 Westpac Banking Corp.	4.322%	11/23/31	35,251	34,018
Westpac Banking Corp.	5.405%	8/10/33	8,980	8,772
Westpac Banking Corp.	6.820%	11/17/33	4,835	5,195
Westpac Banking Corp.	4.110%	7/24/34	11,082	10,242
Westpac Banking Corp.	2.668%	11/15/35	20,736	17,127
Westpac Banking Corp.	3.020%	11/18/36	13,068	10,730
Westpac Banking Corp.	4.421%	7/24/39	8,724	7,696
Westpac Banking Corp.	2.963%	11/16/40	14,799	10,304
Westpac Banking Corp.	3.133%	11/18/41	12,075	8,471
Willis North America Inc.	4.650%	6/15/27	4,046	3,977
Willis North America Inc.	4.500%	9/15/28	7,371	7,160
Willis North America Inc.	2.950%	9/15/29	7,461	6,685
Willis North America Inc.	5.350%	5/15/33	5,315	5,210
Willis North America Inc.	5.050%	9/15/48	7,758	6,764
Willis North America Inc.	3.875%	9/15/49	12,044	8,664
Willis North America Inc.	5.900%	3/5/54	7,175	6,964
Wintrust Financial Corp.	4.850%	6/6/29	3,927	3,579
XL Group Ltd.	5.250%	12/15/43	6,865	6,372
Zions Bancorp NA	3.250%	10/29/29	6,575	5,490
				24,240,845

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Health Care (2.9%)				
Abbott Laboratories	3.875%	9/15/25	8,091	7,981
Abbott Laboratories	3.750%	11/30/26	14,475	14,119
Abbott Laboratories	1.150%	1/30/28	10,595	9,391
Abbott Laboratories	1.400%	6/30/30	6,007	4,992
Abbott Laboratories	4.750%	11/30/36	15,271	14,816
Abbott Laboratories	6.150%	11/30/37	2,900	3,163
Abbott Laboratories	6.000%	4/1/39	3,874	4,205
Abbott Laboratories	5.300%	5/27/40	6,434	6,479
Abbott Laboratories	4.750%	4/15/43	4,474	4,198
Abbott Laboratories	4.900%	11/30/46	48,323	45,507
AbbVie Inc.	3.800%	3/15/25	25,000	24,674
AbbVie Inc.	3.200%	5/14/26	37,764	36,476
AbbVie Inc.	2.950%	11/21/26	50,252	47,885
AbbVie Inc.	4.800%	3/15/27	34,205	34,051
AbbVie Inc.	4.250%	11/14/28	21,232	20,722
AbbVie Inc.	4.800%	3/15/29	33,490	33,295
AbbVie Inc.	3.200%	11/21/29	75,693	69,473
AbbVie Inc.	4.950%	3/15/31	27,284	27,212
AbbVie Inc.	5.050%	3/15/34	38,800	38,680
AbbVie Inc.	4.550%	3/15/35	29,182	27,678
AbbVie Inc.	4.500%	5/14/35	35,061	33,065
AbbVie Inc.	4.300%	5/14/36	11,588	10,653
AbbVie Inc.	4.050%	11/21/39	55,141	47,850
AbbVie Inc.	4.625%	10/1/42	5,650	5,089
AbbVie Inc.	4.400%	11/6/42	25,466	22,368
AbbVie Inc.	4.850%	6/15/44	25,028	23,177
AbbVie Inc.	4.750%	3/15/45	8,837	8,030
AbbVie Inc.	4.700%	5/14/45	18,742	16,929
AbbVie Inc.	4.450%	5/14/46	25,067	21,748
AbbVie Inc.	4.875%	11/14/48	26,876	24,683
AbbVie Inc.	4.250%	11/21/49	84,975	70,717
AbbVie Inc.	5.400%	3/15/54	38,840	38,430
AbbVie Inc.	5.500%	3/15/64	35,930	35,459
Adventist Health System	2.952%	3/1/29	4,575	4,103
Adventist Health System	5.430%	3/1/32	4,618	4,593
Adventist Health System	5.757%	12/1/34	5,555	5,547
Adventist Health System	3.630%	3/1/49	5,360	3,827
Advocate Health & Hospitals Corp.	3.829%	8/15/28	5,182	4,965
4 Advocate Health & Hospitals Corp.	2.211%	6/15/30	3,168	2,727
Advocate Health & Hospitals Corp.	4.272%	8/15/48	6,525	5,621
Advocate Health & Hospitals Corp.	3.387%	10/15/49	6,660	4,862
4 Advocate Health & Hospitals Corp.	3.008%	6/15/50	5,810	3,933
Aetna Inc.	6.625%	6/15/36	13,169	13,956
Aetna Inc.	6.750%	12/15/37	7,017	7,496
Aetna Inc.	4.500%	5/15/42	6,986	5,836
Aetna Inc.	4.125%	11/15/42	7,812	6,133
Aetna Inc.	4.750%	3/15/44	8,148	6,852
Aetna Inc.	3.875%	8/15/47	12,904	9,358
Agilent Technologies Inc.	3.050%	9/22/26	6,574	6,252
Agilent Technologies Inc.	2.750%	9/15/29	3,015	2,690
Agilent Technologies Inc.	2.100%	6/4/30	8,775	7,397
Agilent Technologies Inc.	2.300%	3/12/31	11,207	9,334
AHS Hospital Corp.	5.024%	7/1/45	5,654	5,372
4 AHS Hospital Corp.	2.780%	7/1/51	6,870	4,360
4 Allina Health System	3.887%	4/15/49	5,107	4,032
Amgen Inc.	5.507%	3/2/26	20,550	20,549
Amgen Inc.	2.600%	8/19/26	23,105	21,892
Amgen Inc.	2.200%	2/21/27	26,505	24,590
Amgen Inc.	3.200%	11/2/27	13,918	13,117
Amgen Inc.	5.150%	3/2/28	24,320	24,318
Amgen Inc.	1.650%	8/15/28	18,191	15,913
Amgen Inc.	3.000%	2/22/29	6,185	5,686
Amgen Inc.	4.050%	8/18/29	16,387	15,673
Amgen Inc.	2.450%	2/21/30	19,305	16,837
Amgen Inc.	5.250%	3/2/30	28,564	28,774
Amgen Inc.	2.300%	2/25/31	35,350	29,712
Amgen Inc.	2.000%	1/15/32	5,664	4,561
Amgen Inc.	3.350%	2/22/32	11,261	9,991
Amgen Inc.	5.250%	3/2/33	75,505	75,282

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Amgen Inc.	3.150%	2/21/40	25,283	18,896
Amgen Inc.	2.800%	8/15/41	33,011	23,179
Amgen Inc.	4.950%	10/1/41	17,946	16,453
Amgen Inc.	5.150%	11/15/41	9,779	9,120
Amgen Inc.	5.600%	3/2/43	38,966	38,396
Amgen Inc.	4.400%	5/1/45	28,237	23,749
Amgen Inc.	4.563%	6/15/48	6,698	5,664
Amgen Inc.	3.375%	2/21/50	14,850	10,432
Amgen Inc.	4.663%	6/15/51	32,048	27,346
Amgen Inc.	3.000%	1/15/52	27,276	17,815
Amgen Inc.	4.200%	2/22/52	25,661	20,276
Amgen Inc.	4.875%	3/1/53	7,605	6,698
Amgen Inc.	5.650%	3/2/53	80,705	79,524
Amgen Inc.	2.770%	9/1/53	8,133	4,860
Amgen Inc.	4.400%	2/22/62	14,035	11,154
Amgen Inc.	5.750%	3/2/63	32,260	31,629
4 Ascension Health	2.532%	11/15/29	16,624	14,739
4 Ascension Health	3.106%	11/15/39	11,033	8,536
Ascension Health	3.945%	11/15/46	15,287	12,753
4 Ascension Health	4.847%	11/15/53	9,575	9,112
AstraZeneca Finance LLC	1.200%	5/28/26	11,040	10,250
AstraZeneca Finance LLC	4.800%	2/26/27	16,370	16,276
AstraZeneca Finance LLC	4.875%	3/3/28	14,436	14,413
AstraZeneca Finance LLC	1.750%	5/28/28	15,080	13,371
AstraZeneca Finance LLC	4.850%	2/26/29	9,544	9,525
AstraZeneca Finance LLC	4.900%	3/3/30	14,181	14,236
AstraZeneca Finance LLC	4.900%	2/26/31	13,200	13,156
AstraZeneca Finance LLC	2.250%	5/28/31	13,989	11,806
AstraZeneca Finance LLC	4.875%	3/3/33	20,010	19,797
AstraZeneca plc	3.375%	11/16/25	26,179	25,532
AstraZeneca plc	0.700%	4/8/26	15,376	14,241
AstraZeneca plc	3.125%	6/12/27	10,354	9,844
AstraZeneca plc	4.000%	1/17/29	6,714	6,468
AstraZeneca plc	1.375%	8/6/30	17,516	14,312
AstraZeneca plc	6.450%	9/15/37	39,920	44,422
AstraZeneca plc	4.000%	9/18/42	18,488	15,533
AstraZeneca plc	4.375%	11/16/45	13,996	12,156
AstraZeneca plc	4.375%	8/17/48	1,617	1,391
AstraZeneca plc	2.125%	8/6/50	13,815	7,731
AstraZeneca plc	3.000%	5/28/51	8,436	5,643
Banner Health	2.338%	1/1/30	6,941	6,023
Banner Health	1.897%	1/1/31	3,453	2,859
Banner Health	2.907%	1/1/42	4,175	3,016
4 Banner Health	3.181%	1/1/50	4,000	2,799
Banner Health	2.913%	1/1/51	4,525	3,012
4 Baptist Health South Florida Obligated Group	3.115%	11/15/71	3,890	2,296
4 Baptist Healthcare System Obligated Group	3.540%	8/15/50	7,200	5,275
Baxalta Inc.	4.000%	6/23/25	16,555	16,311
Baxalta Inc.	5.250%	6/23/45	6,124	5,756
Baxter International Inc.	2.600%	8/15/26	8,047	7,602
Baxter International Inc.	1.915%	2/1/27	22,464	20,586
Baxter International Inc.	2.272%	12/1/28	22,134	19,499
Baxter International Inc.	3.950%	4/1/30	11,630	10,850
Baxter International Inc.	1.730%	4/1/31	19,019	15,087
Baxter International Inc.	2.539%	2/1/32	21,751	17,842
Baxter International Inc.	3.500%	8/15/46	5,905	4,140
Baxter International Inc.	3.132%	12/1/51	10,179	6,397
4 BayCare Health System Inc.	3.831%	11/15/50	5,377	4,269
4 Baylor Scott & White Holdings	1.777%	11/15/30	5,615	4,633
Baylor Scott & White Holdings	4.185%	11/15/45	8,064	6,928
Baylor Scott & White Holdings	3.967%	11/15/46	2,989	2,467
4 Baylor Scott & White Holdings	2.839%	11/15/50	11,690	7,652
Becton Dickinson & Co.	3.700%	6/6/27	26,649	25,648
Becton Dickinson & Co.	4.693%	2/13/28	7,925	7,811
Becton Dickinson & Co.	5.081%	6/7/29	5,445	5,440
Becton Dickinson & Co.	2.823%	5/20/30	6,140	5,426
Becton Dickinson & Co.	1.957%	2/11/31	9,612	7,877
Becton Dickinson & Co.	4.298%	8/22/32	6,920	6,486
Becton Dickinson & Co.	5.110%	2/8/34	7,230	7,113
Becton Dickinson & Co.	4.685%	12/15/44	5,917	5,207

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
	4.669%	6/6/47	24,762	21,596
	3.794%	5/20/50	8,825	6,669
4	3.080%	7/1/51	3,265	2,086
	4.050%	9/15/25	22,342	21,951
	2.250%	5/1/30	24,278	20,660
	3.150%	5/1/50	32,864	21,183
	3.250%	2/15/51	5,573	3,700
	3.300%	3/15/27	5,176	4,901
	3.700%	3/15/32	10,315	9,125
4	4.302%	7/1/28	3,531	3,425
4	3.464%	6/1/30	5,005	4,613
4	2.095%	6/1/31	4,275	3,534
4	3.205%	6/1/50	4,025	2,735
	4.000%	3/1/29	1,000	963
	2.650%	6/1/30	11,601	10,190
	4.550%	3/1/39	10,428	9,717
	7.375%	1/15/40	4,685	5,501
	4.700%	3/1/49	11,639	10,365
	0.750%	11/13/25	13,574	12,779
	4.950%	2/20/26	9,195	9,167
	3.200%	6/15/26	37,907	36,546
	4.900%	2/22/27	4,195	4,184
	3.250%	2/27/27	3,585	3,425
	1.125%	11/13/27	4,480	3,954
	3.450%	11/15/27	19,667	18,764
	3.900%	3/20/28	32,261	31,155
	4.900%	2/22/29	21,999	21,954
	3.400%	7/26/29	26,725	24,901
	1.450%	11/13/30	5,802	4,705
	5.100%	2/22/31	16,570	16,628
	2.950%	3/15/32	34,246	29,585
	5.900%	11/15/33	4,473	4,694
	5.200%	2/22/34	40,238	40,162
	4.125%	6/15/39	34,119	29,599
	2.350%	11/13/40	2,065	1,367
	3.250%	8/1/42	5,206	3,847
	4.625%	5/15/44	11,510	10,209
	4.350%	11/15/47	21,634	18,005
	4.550%	2/20/48	7,615	6,532
	4.250%	10/26/49	51,209	41,695
	2.550%	11/13/50	25,091	14,687
	3.700%	3/15/52	49,167	36,038
	5.550%	2/22/54	43,375	42,752
	3.900%	3/15/62	13,800	9,917
	6.400%	11/15/63	20,540	22,262
	5.650%	2/22/64	22,999	22,473
	3.750%	9/15/25	8,657	8,475
	3.410%	6/15/27	9,559	9,105
	5.450%	2/15/34	6,795	6,769
	4.600%	3/15/43	6,575	5,580
	4.500%	11/15/44	6,727	5,597
	4.900%	9/15/45	6,302	5,528
4	3.368%	7/1/50	6,886	4,723
	3.450%	12/15/27	8,772	8,299
	2.800%	5/15/30	8,127	7,162
	2.700%	3/15/31	11,227	9,581
	5.125%	2/15/34	3,327	3,267
	4.250%	3/1/45	6,554	5,498
	4.300%	12/15/47	8,679	7,167
	4.250%	12/15/27	34,561	32,999
	2.450%	7/15/28	29,659	26,338
	4.625%	12/15/29	47,831	45,211
	3.375%	2/15/30	10,280	9,122
	3.000%	10/15/30	34,032	29,113
	2.500%	3/1/31	37,758	31,010
	2.625%	8/1/31	23,298	19,065
	2.511%	8/15/50	5,908	3,615
4	2.928%	7/15/50	5,250	3,361
4	4.115%	1/1/47	4,608	3,878
4	2.585%	2/1/50	3,950	2,462

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 Children's Hospital Medical Center	4.268%	5/15/44	4,050	3,513
4 Children's Hospital of Philadelphia	2.704%	7/1/50	4,560	2,962
4 CHRISTUS Health	4.341%	7/1/28	6,400	6,235
4 Cigna Group	4.500%	2/25/26	16,970	16,729
4 Cigna Group	1.250%	3/15/26	4,551	4,250
4 Cigna Group	3.400%	3/1/27	19,889	19,014
4 Cigna Group	7.875%	5/15/27	10	11
4 Cigna Group	3.050%	10/15/27	8,868	8,322
4 Cigna Group	4.375%	10/15/28	38,369	37,255
4 Cigna Group	5.000%	5/15/29	13,500	13,441
4 Cigna Group	2.400%	3/15/30	19,980	17,289
4 Cigna Group	2.375%	3/15/31	19,973	16,756
4 Cigna Group	5.400%	3/15/33	10,325	10,361
4 Cigna Group	5.250%	2/15/34	18,707	18,437
4 Cigna Group	4.800%	8/15/38	28,371	26,062
4 Cigna Group	3.200%	3/15/40	13,947	10,317
4 Cigna Group	6.125%	11/15/41	6,346	6,596
4 Cigna Group	4.800%	7/15/46	26,527	23,338
4 Cigna Group	3.875%	10/15/47	5,017	3,780
4 Cigna Group	4.900%	12/15/48	28,944	25,379
4 Cigna Group	3.400%	3/15/50	24,172	16,462
4 Cigna Group	3.400%	3/15/51	16,529	11,215
4 Cigna Group	5.600%	2/15/54	20,085	19,240
4 City of Hope	5.623%	11/15/43	2,685	2,623
4 City of Hope	4.378%	8/15/48	9,600	7,823
4 Cleveland Clinic Foundation	4.858%	1/1/14	5,080	4,449
4 CommonSpirit Health	1.547%	10/1/25	5,238	4,977
4 CommonSpirit Health	6.073%	11/1/27	5,585	5,714
4 CommonSpirit Health	3.347%	10/1/29	15,077	13,816
4 CommonSpirit Health	2.782%	10/1/30	5,743	4,977
4 CommonSpirit Health	5.205%	12/1/31	14,075	13,877
4 CommonSpirit Health	5.318%	12/1/34	8,790	8,636
4 CommonSpirit Health	4.350%	11/1/42	7,200	6,069
4 CommonSpirit Health	3.817%	10/1/49	8,765	6,679
4 CommonSpirit Health	4.187%	10/1/49	13,322	10,668
4 CommonSpirit Health	3.910%	10/1/50	8,169	6,191
4 CommonSpirit Health	5.548%	12/1/54	6,616	6,487
4 Community Health Network Inc.	3.099%	5/1/50	7,780	5,089
4 Corewell Health Obligated Group	3.487%	7/15/49	4,567	3,411
4 Cottage Health Obligated Group	3.304%	11/1/49	6,575	4,703
4 CVS Health Corp.	3.875%	7/20/25	47,208	46,357
4 CVS Health Corp.	5.000%	2/20/26	160	159
4 CVS Health Corp.	2.875%	6/1/26	38,666	36,832
4 CVS Health Corp.	3.000%	8/15/26	9,461	9,012
4 CVS Health Corp.	3.625%	4/1/27	7,662	7,350
4 CVS Health Corp.	6.250%	6/1/27	2,582	2,650
4 CVS Health Corp.	1.300%	8/21/27	7,329	6,492
4 CVS Health Corp.	4.300%	3/25/28	49,028	47,334
4 CVS Health Corp.	5.000%	1/30/29	28,492	28,200
4 CVS Health Corp.	5.400%	6/1/29	9,250	9,260
4 CVS Health Corp.	3.250%	8/15/29	39,661	35,993
4 CVS Health Corp.	5.125%	2/21/30	18,705	18,495
4 CVS Health Corp.	3.750%	4/1/30	27,347	25,166
4 CVS Health Corp.	1.750%	8/21/30	15,741	12,793
4 CVS Health Corp.	5.250%	1/30/31	6,570	6,500
4 CVS Health Corp.	1.875%	2/28/31	22,318	17,892
4 CVS Health Corp.	5.550%	6/1/31	12,850	12,858
4 CVS Health Corp.	2.125%	9/15/31	5,025	4,031
4 CVS Health Corp.	5.250%	2/21/33	22,886	22,343
4 CVS Health Corp.	5.300%	6/1/33	17,015	16,613
4 CVS Health Corp.	5.700%	6/1/34	17,465	17,416
4 CVS Health Corp.	4.875%	7/20/35	14,845	13,859
4 CVS Health Corp.	4.780%	3/25/38	72,498	64,730
4 CVS Health Corp.	6.125%	9/15/39	7,917	7,913
4 CVS Health Corp.	4.125%	4/1/40	25,946	20,940
4 CVS Health Corp.	2.700%	8/21/40	19,653	13,051
4 CVS Health Corp.	5.300%	12/5/43	8,469	7,677
4 CVS Health Corp.	5.125%	7/20/45	44,993	39,564
4 CVS Health Corp.	5.050%	3/25/48	102,511	88,340
4 CVS Health Corp.	4.250%	4/1/50	9,433	7,171

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
CVS Health Corp.	5.625%	2/21/53	15,680	14,552
CVS Health Corp.	5.875%	6/1/53	10,971	10,508
CVS Health Corp.	6.050%	6/1/54	12,800	12,545
CVS Health Corp.	6.000%	6/1/63	11,130	10,653
Danaher Corp.	3.350%	9/15/25	7,479	7,320
Danaher Corp.	4.375%	9/15/45	4,238	3,695
Danaher Corp.	2.600%	10/1/50	7,512	4,585
Danaher Corp.	2.800%	12/10/51	16,272	10,265
⁴ Dartmouth-Hitchcock Health	4.178%	8/1/48	4,850	3,825
DENTSPLY SIRONA Inc.	3.250%	6/1/30	10,258	8,952
DH Europe Finance II Sarl	2.600%	11/15/29	13,200	11,771
DH Europe Finance II Sarl	3.250%	11/15/39	8,257	6,525
DH Europe Finance II Sarl	3.400%	11/15/49	11,937	8,584
Dignity Health	4.500%	11/1/42	6,955	6,053
Dignity Health	5.267%	11/1/64	2,923	2,664
⁴ Duke University Health System Inc.	3.920%	6/1/47	7,290	5,880
Edwards Lifesciences Corp.	4.300%	6/15/28	7,507	7,254
Elevance Health Inc.	5.350%	10/15/25	4,415	4,411
Elevance Health Inc.	4.900%	2/8/26	6,306	6,256
Elevance Health Inc.	3.650%	12/1/27	33,562	32,074
Elevance Health Inc.	4.101%	3/1/28	22,124	21,395
Elevance Health Inc.	5.150%	6/15/29	7,400	7,420
Elevance Health Inc.	2.875%	9/15/29	6,820	6,135
Elevance Health Inc.	2.250%	5/15/30	31,331	26,839
Elevance Health Inc.	2.550%	3/15/31	18,247	15,547
Elevance Health Inc.	4.100%	5/15/32	2,746	2,548
Elevance Health Inc.	5.500%	10/15/32	6,265	6,368
Elevance Health Inc.	4.750%	2/15/33	9,599	9,266
Elevance Health Inc.	5.375%	6/15/34	12,800	12,859
Elevance Health Inc.	5.950%	12/15/34	2,786	2,902
Elevance Health Inc.	5.850%	1/15/36	4,718	4,865
Elevance Health Inc.	6.375%	6/15/37	6,265	6,691
Elevance Health Inc.	4.625%	5/15/42	10,115	8,903
Elevance Health Inc.	4.650%	1/15/43	14,371	12,681
Elevance Health Inc.	5.100%	1/15/44	8,842	8,199
Elevance Health Inc.	4.650%	8/15/44	13,478	11,757
Elevance Health Inc.	4.375%	12/1/47	22,943	19,044
Elevance Health Inc.	4.550%	3/1/48	9,550	8,095
Elevance Health Inc.	3.700%	9/15/49	12,555	9,269
Elevance Health Inc.	3.125%	5/15/50	9,270	6,213
Elevance Health Inc.	3.600%	3/15/51	9,008	6,471
Elevance Health Inc.	4.550%	5/15/52	8,185	6,869
Elevance Health Inc.	6.100%	10/15/52	6,447	6,764
Elevance Health Inc.	5.125%	2/15/53	8,445	7,770
Elevance Health Inc.	5.650%	6/15/54	12,900	12,754
Elevance Health Inc.	4.850%	8/15/54	4,325	3,666
Eli Lilly & Co.	4.500%	2/9/27	12,570	12,464
Eli Lilly & Co.	4.500%	2/9/29	11,165	11,068
Eli Lilly & Co.	3.375%	3/15/29	6,369	6,018
Eli Lilly & Co.	4.700%	2/27/33	27,385	26,907
Eli Lilly & Co.	4.700%	2/9/34	19,491	19,110
Eli Lilly & Co.	3.950%	3/15/49	2,340	1,908
Eli Lilly & Co.	2.250%	5/15/50	12,730	7,427
Eli Lilly & Co.	4.875%	2/27/53	15,605	14,612
Eli Lilly & Co.	5.000%	2/9/54	26,360	25,178
Eli Lilly & Co.	4.150%	3/15/59	3,470	2,828
Eli Lilly & Co.	2.500%	9/15/60	9,477	5,313
Eli Lilly & Co.	4.950%	2/27/63	15,456	14,349
Eli Lilly & Co.	5.100%	2/9/64	18,465	17,594
⁴ Franciscan Missionaries of Our Lady Health System Inc.	3.914%	7/1/49	2,570	1,970
GE HealthCare Technologies Inc.	5.600%	11/15/25	18,820	18,836
GE HealthCare Technologies Inc.	5.650%	11/15/27	22,550	22,853
GE HealthCare Technologies Inc.	5.857%	3/15/30	16,130	16,570
GE HealthCare Technologies Inc.	5.905%	11/22/32	22,085	22,791
GE HealthCare Technologies Inc.	6.377%	11/22/52	16,980	18,421
Gilead Sciences Inc.	3.650%	3/1/26	30,470	29,634
Gilead Sciences Inc.	2.950%	3/1/27	14,286	13,561
Gilead Sciences Inc.	1.200%	10/1/27	7,500	6,649
Gilead Sciences Inc.	5.250%	10/15/33	11,155	11,229
Gilead Sciences Inc.	4.600%	9/1/35	16,469	15,543

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Gilead Sciences Inc.	4.000%	9/1/36	14,617	12,886
Gilead Sciences Inc.	2.600%	10/1/40	18,203	12,520
Gilead Sciences Inc.	5.650%	12/1/41	14,327	14,400
Gilead Sciences Inc.	4.800%	4/1/44	25,306	22,798
Gilead Sciences Inc.	4.500%	2/1/45	27,213	23,505
Gilead Sciences Inc.	4.750%	3/1/46	20,191	17,968
Gilead Sciences Inc.	4.150%	3/1/47	9,040	7,348
Gilead Sciences Inc.	2.800%	10/1/50	12,815	8,027
Gilead Sciences Inc.	5.550%	10/15/53	6,255	6,244
GlaxoSmithKline Capital Inc.	3.875%	5/15/28	30,482	29,432
GlaxoSmithKline Capital Inc.	5.375%	4/15/34	6,481	6,706
GlaxoSmithKline Capital Inc.	6.375%	5/15/38	35,705	39,383
GlaxoSmithKline Capital Inc.	4.200%	3/18/43	5,305	4,528
GlaxoSmithKline Capital plc	3.375%	6/1/29	8,851	8,289
4 Hackensack Meridian Health Inc.	2.675%	9/1/41	5,973	4,186
Hackensack Meridian Health Inc.	4.211%	7/1/48	6,375	5,392
4 Hackensack Meridian Health Inc.	2.875%	9/1/50	6,610	4,325
Hackensack Meridian Health Inc.	4.500%	7/1/57	3,946	3,398
4 Hartford HealthCare Corp.	3.447%	7/1/54	4,888	3,506
HCA Inc.	5.875%	2/15/26	19,819	19,854
HCA Inc.	5.250%	6/15/26	31,863	31,738
HCA Inc.	5.375%	9/1/26	15,360	15,322
HCA Inc.	4.500%	2/15/27	8,484	8,292
HCA Inc.	3.125%	3/15/27	14,993	14,165
HCA Inc.	5.200%	6/1/28	13,130	13,077
HCA Inc.	5.625%	9/1/28	19,400	19,570
HCA Inc.	5.875%	2/1/29	5,747	5,852
HCA Inc.	3.375%	3/15/29	2,435	2,237
HCA Inc.	4.125%	6/15/29	25,640	24,283
HCA Inc.	3.500%	9/1/30	41,970	37,860
HCA Inc.	5.450%	4/1/31	13,170	13,159
HCA Inc.	2.375%	7/15/31	11,694	9,599
HCA Inc.	3.625%	3/15/32	24,176	21,291
HCA Inc.	5.500%	6/1/33	16,155	16,020
HCA Inc.	5.600%	4/1/34	15,920	15,817
HCA Inc.	5.125%	6/15/39	15,764	14,590
HCA Inc.	4.375%	3/15/42	8,273	6,786
HCA Inc.	5.500%	6/15/47	26,162	24,148
HCA Inc.	5.250%	6/15/49	26,470	23,579
HCA Inc.	3.500%	7/15/51	7,655	5,118
HCA Inc.	4.625%	3/15/52	25,685	20,741
HCA Inc.	5.900%	6/1/53	13,004	12,659
HCA Inc.	6.000%	4/1/54	30,620	30,208
HCA Inc.	6.100%	4/1/64	15,225	14,886
Humana Inc.	1.350%	2/3/27	10,068	9,124
Humana Inc.	3.950%	3/15/27	5,210	5,039
Humana Inc.	5.750%	3/1/28	2,988	3,040
Humana Inc.	5.750%	12/1/28	5,630	5,740
Humana Inc.	3.700%	3/23/29	210	197
Humana Inc.	3.125%	8/15/29	6,710	6,075
Humana Inc.	4.875%	4/1/30	7,574	7,432
Humana Inc.	5.375%	4/15/31	12,305	12,237
Humana Inc.	2.150%	2/3/32	12,695	10,117
Humana Inc.	5.875%	3/1/33	8,480	8,631
Humana Inc.	5.950%	3/15/34	10,850	11,094
Humana Inc.	4.625%	12/1/42	15,417	12,966
Humana Inc.	4.950%	10/1/44	5,262	4,577
Humana Inc.	4.800%	3/15/47	7,858	6,654
Humana Inc.	3.950%	8/15/49	3,016	2,267
Humana Inc.	5.500%	3/15/53	11,523	10,711
Humana Inc.	5.750%	4/15/54	12,680	12,218
Illumina Inc.	5.750%	12/13/27	6,635	6,696
Illumina Inc.	2.550%	3/23/31	6,626	5,473
Indiana University Health Inc. Obligated Group	3.970%	11/1/48	5,285	4,314
4 Indiana University Health Inc. Obligated Group	2.852%	11/1/51	4,000	2,627
Inova Health System Foundation	4.068%	5/15/52	5,178	4,295
4 Integris Baptist Medical Center Inc.	3.875%	8/15/50	7,750	5,746
4 Iowa Health System	3.665%	2/15/50	7,625	5,794
Johns Hopkins Health System Corp.	3.837%	5/15/46	8,669	7,030
Johnson & Johnson	0.550%	9/1/25	15,382	14,603

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Johnson & Johnson	2.450%	3/1/26	27,512	26,422
Johnson & Johnson	2.950%	3/3/27	19,213	18,389
Johnson & Johnson	0.950%	9/1/27	8,794	7,834
Johnson & Johnson	2.900%	1/15/28	19,305	18,243
Johnson & Johnson	4.800%	6/1/29	7,300	7,354
Johnson & Johnson	6.950%	9/1/29	2,125	2,353
Johnson & Johnson	1.300%	9/1/30	20,442	16,865
Johnson & Johnson	4.950%	5/15/33	4,171	4,267
Johnson & Johnson	4.375%	12/5/33	19,060	18,715
Johnson & Johnson	4.950%	6/1/34	3,472	3,512
Johnson & Johnson	3.550%	3/1/36	16,273	14,244
Johnson & Johnson	3.625%	3/3/37	12,186	10,623
Johnson & Johnson	5.950%	8/15/37	13,339	14,523
Johnson & Johnson	3.400%	1/15/38	10,963	9,204
Johnson & Johnson	2.100%	9/1/40	33,242	22,185
Johnson & Johnson	4.500%	9/1/40	7,197	6,765
Johnson & Johnson	4.850%	5/15/41	1,711	1,666
Johnson & Johnson	4.500%	12/5/43	16,698	15,597
Johnson & Johnson	3.700%	3/1/46	22,636	18,173
Johnson & Johnson	3.750%	3/3/47	12,820	10,299
Johnson & Johnson	3.500%	1/15/48	11,232	8,597
Johnson & Johnson	2.250%	9/1/50	3,562	2,116
Johnson & Johnson	5.250%	6/1/54	10,825	10,871
Johnson & Johnson	2.450%	9/1/60	5,425	3,066
4 Kaiser Foundation Hospitals	3.150%	5/1/27	9,807	9,385
4 Kaiser Foundation Hospitals	2.810%	6/1/41	14,869	10,732
Kaiser Foundation Hospitals	4.875%	4/1/42	13,424	12,662
4 Kaiser Foundation Hospitals	4.150%	5/1/47	21,908	18,318
4 Kaiser Foundation Hospitals	3.266%	11/1/49	20,111	14,333
4 Kaiser Foundation Hospitals	3.002%	6/1/51	10,451	6,982
Koninklijke Philips NV	6.875%	3/11/38	4,345	4,760
Koninklijke Philips NV	5.000%	3/15/42	11,299	10,281
Laboratory Corp. of America Holdings	3.600%	2/1/25	1	1
Laboratory Corp. of America Holdings	1.550%	6/1/26	4,899	4,551
Laboratory Corp. of America Holdings	3.600%	9/1/27	3,468	3,310
Laboratory Corp. of America Holdings	2.950%	12/1/29	9,012	8,049
Laboratory Corp. of America Holdings	2.700%	6/1/31	4,413	3,776
Laboratory Corp. of America Holdings	4.700%	2/1/45	17,150	15,037
4 Mass General Brigham Inc.	3.765%	7/1/48	2,356	1,843
4 Mass General Brigham Inc.	3.192%	7/1/49	5,700	3,988
4 Mass General Brigham Inc.	4.117%	7/1/55	2,770	2,242
4 Mass General Brigham Inc.	3.342%	7/1/60	9,965	6,686
4 Mayo Clinic	3.774%	11/15/43	6,741	5,610
4 Mayo Clinic	4.000%	11/15/47	3,425	2,875
4 Mayo Clinic	4.128%	11/15/52	4,195	3,525
4 Mayo Clinic	3.196%	11/15/61	6,823	4,551
McKesson Corp.	0.900%	12/3/25	7,813	7,341
McKesson Corp.	5.250%	2/15/26	5,485	5,480
McKesson Corp.	3.950%	2/16/28	3,360	3,235
McKesson Corp.	5.100%	7/15/33	8,900	8,889
4 McLaren Health Care Corp.	4.386%	5/15/48	5,000	4,298
4 MedStar Health Inc.	3.626%	8/15/49	4,108	3,108
Medtronic Inc.	4.375%	3/15/35	44,641	42,036
Medtronic Inc.	4.625%	3/15/45	15,695	14,186
Memorial Health Services	3.447%	11/1/49	7,300	5,431
Memorial Sloan-Kettering Cancer Center	5.000%	7/1/42	5,518	5,297
4 Memorial Sloan-Kettering Cancer Center	2.955%	1/1/50	4,757	3,217
Memorial Sloan-Kettering Cancer Center	4.125%	7/1/52	12,765	10,556
4 Memorial Sloan-Kettering Cancer Center	4.200%	7/1/55	7,112	5,895
Merck & Co. Inc.	0.750%	2/24/26	10,927	10,205
Merck & Co. Inc.	1.700%	6/10/27	26,483	24,309
Merck & Co. Inc.	4.050%	5/17/28	6,010	5,887
Merck & Co. Inc.	3.400%	3/7/29	25,391	23,968
Merck & Co. Inc.	4.300%	5/17/30	8,163	7,954
Merck & Co. Inc.	1.450%	6/24/30	10,091	8,347
Merck & Co. Inc.	2.150%	12/10/31	26,315	21,876
Merck & Co. Inc.	4.500%	5/17/33	20,551	19,856
Merck & Co. Inc.	6.500%	12/1/33	11,892	13,214
Merck & Co. Inc.	3.900%	3/7/39	10,175	8,785
Merck & Co. Inc.	2.350%	6/24/40	18,087	12,345

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Merck & Co. Inc.	3.600%	9/15/42	7,999	6,331
Merck & Co. Inc.	4.150%	5/18/43	10,041	8,546
Merck & Co. Inc.	4.900%	5/17/44	10,618	9,960
Merck & Co. Inc.	3.700%	2/10/45	28,587	22,429
Merck & Co. Inc.	4.000%	3/7/49	15,292	12,360
Merck & Co. Inc.	2.450%	6/24/50	6,100	3,628
Merck & Co. Inc.	2.750%	12/10/51	29,849	18,664
Merck & Co. Inc.	5.000%	5/17/53	22,131	20,828
Merck & Co. Inc.	2.900%	12/10/61	36,050	21,576
Merck & Co. Inc.	5.150%	5/17/63	13,079	12,409
4 Methodist Hospital	2.705%	12/1/50	7,440	4,696
4 Montefiore Obligated Group	5.246%	11/1/48	9,475	7,024
4 Mount Nittany Medical Center Obligated Group	3.799%	11/15/52	4,750	3,673
4 Mount Sinai Hospital	3.981%	7/1/48	4,024	3,140
4 Mount Sinai Hospital	3.737%	7/1/49	6,197	4,504
4 Mount Sinai Hospital	3.391%	7/1/50	8,150	5,363
MultiCare Health System	2.803%	8/15/50	3,895	2,339
Mylan Inc.	4.550%	4/15/28	9,064	8,733
Mylan Inc.	5.400%	11/29/43	7,035	6,086
Mylan Inc.	5.200%	4/15/48	5,570	4,521
4 MyMichigan Health	3.409%	6/1/50	4,400	3,109
New York & Presbyterian Hospital	2.256%	8/1/40	5,210	3,520
New York & Presbyterian Hospital	4.024%	8/1/45	4,612	3,884
New York & Presbyterian Hospital	4.063%	8/1/56	6,830	5,560
New York & Presbyterian Hospital	2.606%	8/1/60	6,437	3,651
4 New York & Presbyterian Hospital	3.954%	8/1/19	6,602	4,747
Northwell Healthcare Inc.	3.979%	11/1/46	9,775	7,566
Northwell Healthcare Inc.	4.260%	11/1/47	11,500	9,288
Northwell Healthcare Inc.	3.809%	11/1/49	5,784	4,301
4 Northwestern Memorial Healthcare Obligated Group	2.633%	7/15/51	1,000	639
Novant Health Inc.	2.637%	11/1/36	3,575	2,703
Novant Health Inc.	3.168%	11/1/51	11,000	7,402
Novant Health Inc.	3.318%	11/1/61	8,500	5,611
Novartis Capital Corp.	3.000%	11/20/25	19,948	19,407
Novartis Capital Corp.	2.000%	2/14/27	15,732	14,653
Novartis Capital Corp.	3.100%	5/17/27	22,331	21,328
Novartis Capital Corp.	2.200%	8/14/30	32,867	28,462
Novartis Capital Corp.	3.700%	9/21/42	9,671	7,893
Novartis Capital Corp.	4.400%	5/6/44	23,451	20,897
Novartis Capital Corp.	4.000%	11/20/45	20,286	16,949
Novartis Capital Corp.	2.750%	8/14/50	9,688	6,281
4 NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery	2.667%	10/1/50	4,730	3,010
4 NYU Langone Hospitals	5.750%	7/1/43	4,485	4,694
4 NYU Langone Hospitals	4.784%	7/1/44	4,296	3,978
4 NYU Langone Hospitals	4.368%	7/1/47	7,101	6,189
4 NYU Langone Hospitals	3.380%	7/1/55	7,475	5,189
4 Ochsner LSU Health System of North Louisiana	2.510%	5/15/31	4,804	3,410
OhioHealth Corp.	2.297%	11/15/31	5,500	4,588
OhioHealth Corp.	2.834%	11/15/41	5,000	3,623
4 OhioHealth Corp.	3.042%	11/15/50	5,155	3,602
Orlando Health Obligated Group	4.089%	10/1/48	4,010	3,314
Orlando Health Obligated Group	3.327%	10/1/50	4,280	3,133
4 PeaceHealth Obligated Group	1.375%	11/15/25	4,390	4,140
4 PeaceHealth Obligated Group	4.787%	11/15/48	4,625	4,061
4 PeaceHealth Obligated Group	3.218%	11/15/50	7,125	4,706
Pfizer Inc.	2.750%	6/3/26	43,938	42,010
Pfizer Inc.	3.000%	12/15/26	18,559	17,713
Pfizer Inc.	3.600%	9/15/28	9,105	8,711
Pfizer Inc.	3.450%	3/15/29	36,292	34,351
Pfizer Inc.	2.625%	4/1/30	20,390	18,080
Pfizer Inc.	1.700%	5/28/30	15,672	13,190
Pfizer Inc.	1.750%	8/18/31	12,780	10,376
Pfizer Inc.	4.000%	12/15/36	6,793	6,089
Pfizer Inc.	4.100%	9/15/38	16,167	14,253
Pfizer Inc.	3.900%	3/15/39	20,294	17,339
Pfizer Inc.	7.200%	3/15/39	18,784	22,179
Pfizer Inc.	2.550%	5/28/40	16,817	11,695
Pfizer Inc.	4.300%	6/15/43	10,296	8,884
Pfizer Inc.	4.400%	5/15/44	9,809	8,705
Pfizer Inc.	4.125%	12/15/46	19,784	16,370

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Pfizer Inc.	4.200%	9/15/48	13,532	11,263
Pfizer Inc.	4.000%	3/15/49	13,492	10,887
Pfizer Inc.	2.700%	5/28/50	16,320	10,480
Pfizer Investment Enterprises Pte. Ltd.	4.450%	5/19/26	40,898	40,382
Pfizer Investment Enterprises Pte. Ltd.	4.450%	5/19/28	52,833	51,911
Pfizer Investment Enterprises Pte. Ltd.	4.650%	5/19/30	38,968	38,462
Pfizer Investment Enterprises Pte. Ltd.	4.750%	5/19/33	65,521	63,836
Pfizer Investment Enterprises Pte. Ltd.	5.110%	5/19/43	46,960	44,648
Pfizer Investment Enterprises Pte. Ltd.	5.300%	5/19/53	78,236	75,510
Pfizer Investment Enterprises Pte. Ltd.	5.340%	5/19/63	53,657	50,640
Pharmacia LLC	6.600%	12/1/28	13,437	14,249
4 Piedmont Healthcare Inc.	2.044%	1/1/32	6,024	4,873
4 Piedmont Healthcare Inc.	2.719%	1/1/42	3,515	2,449
Piedmont Healthcare Inc.	2.864%	1/1/52	5,365	3,420
Presbyterian Healthcare Services	4.875%	8/1/52	4,200	3,991
4 Providence St. Joseph Health Obligated Group	2.746%	10/1/26	5,929	5,581
4 Providence St. Joseph Health Obligated Group	2.532%	10/1/29	18,209	15,967
Providence St. Joseph Health Obligated Group	5.403%	10/1/33	9,515	9,470
4 Providence St. Joseph Health Obligated Group	3.744%	10/1/47	6,152	4,707
4 Providence St. Joseph Health Obligated Group	3.930%	10/1/48	6,625	5,139
4 Providence St. Joseph Health Obligated Group	2.700%	10/1/51	525	310
Quest Diagnostics Inc.	3.450%	6/1/26	11,501	11,114
Quest Diagnostics Inc.	4.200%	6/30/29	10,541	10,148
Quest Diagnostics Inc.	2.950%	6/30/30	16,427	14,565
Quest Diagnostics Inc.	2.800%	6/30/31	5,899	5,047
Quest Diagnostics Inc.	4.700%	3/30/45	4,064	3,617
4 Rady Children's Hospital-San Diego	3.154%	8/15/51	3,950	2,759
Regeneron Pharmaceuticals Inc.	1.750%	9/15/30	17,156	14,120
Regeneron Pharmaceuticals Inc.	2.800%	9/15/50	9,693	5,942
Revvity Inc.	1.900%	9/15/28	6,639	5,808
Revvity Inc.	3.300%	9/15/29	9,735	8,859
Revvity Inc.	2.550%	3/15/31	6,795	5,686
Revvity Inc.	2.250%	9/15/31	9,225	7,537
Revvity Inc.	3.625%	3/15/51	4,240	2,946
Royalty Pharma plc	1.200%	9/2/25	13,380	12,707
Royalty Pharma plc	1.750%	9/2/27	16,494	14,816
Royalty Pharma plc	2.200%	9/2/30	18,200	15,176
Royalty Pharma plc	2.150%	9/2/31	5,055	4,060
Royalty Pharma plc	3.300%	9/2/40	12,707	9,176
Royalty Pharma plc	3.550%	9/2/50	13,887	9,329
Royalty Pharma plc	3.350%	9/2/51	9,838	6,289
4 Rush Obligated Group	3.922%	11/15/29	4,540	4,307
Sanofi SA	3.625%	6/19/28	12,885	12,343
4 Seattle Children's Hospital	2.719%	10/1/50	8,468	5,395
4 Sentara Healthcare	2.927%	11/1/51	255	170
4 Sharp HealthCare	2.680%	8/1/50	3,905	2,478
Shire Acquisitions Investments Ireland DAC	3.200%	9/23/26	39,903	38,262
Smith & Nephew plc	5.150%	3/20/27	3,200	3,189
Smith & Nephew plc	2.032%	10/14/30	11,461	9,467
Smith & Nephew plc	5.400%	3/20/34	8,400	8,272
7 Solventum Corp.	5.450%	2/25/27	15,750	15,738
7 Solventum Corp.	5.400%	3/1/29	3,602	3,591
7 Solventum Corp.	5.450%	3/13/31	12,325	12,173
7 Solventum Corp.	5.600%	3/23/34	19,000	18,648
7 Solventum Corp.	5.900%	4/30/54	180	172
4 SSM Health Care Corp.	3.823%	6/1/27	5,844	5,642
SSM Health Care Corp.	4.894%	6/1/28	7,200	7,161
4 Stanford Health Care	3.310%	8/15/30	1,623	1,479
4 Stanford Health Care	3.795%	11/15/48	9,824	7,838
Stanford Health Care	3.027%	8/15/51	5,185	3,528
STERIS Irish FinCo Unltd. Co.	2.700%	3/15/31	6,269	5,341
STERIS Irish FinCo Unltd. Co.	3.750%	3/15/51	13,648	9,921
Stryker Corp.	3.375%	11/1/25	15,008	14,608
Stryker Corp.	3.500%	3/15/26	8,983	8,722
Stryker Corp.	3.650%	3/7/28	8,472	8,069
Stryker Corp.	1.950%	6/15/30	8,545	7,196
Stryker Corp.	4.100%	4/1/43	5,288	4,360
Stryker Corp.	4.375%	5/15/44	8,155	6,995
Stryker Corp.	4.625%	3/15/46	11,190	9,839
Stryker Corp.	2.900%	6/15/50	2,785	1,824

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 Sutter Health	1.321%	8/15/25	3,635	3,471
4 Sutter Health	3.695%	8/15/28	4,475	4,251
4 Sutter Health	2.294%	8/15/30	9,050	7,767
Sutter Health	5.164%	8/15/33	4,906	4,923
4 Sutter Health	3.161%	8/15/40	5,250	3,971
4 Sutter Health	4.091%	8/15/48	4,950	4,078
4 Sutter Health	3.361%	8/15/50	8,300	5,941
Sutter Health	5.547%	8/15/53	4,830	4,948
Takeda Pharmaceutical Co. Ltd.	5.000%	11/26/28	29,776	29,554
Takeda Pharmaceutical Co. Ltd.	2.050%	3/31/30	30,752	25,948
Takeda Pharmaceutical Co. Ltd.	3.025%	7/9/40	16,533	11,970
Takeda Pharmaceutical Co. Ltd.	3.175%	7/9/50	30,964	20,490
Takeda Pharmaceutical Co. Ltd.	3.375%	7/9/60	12,149	7,761
Texas Health Resources	2.328%	11/15/50	5,154	3,021
4 Texas Health Resources	4.330%	11/15/55	3,486	2,976
Thermo Fisher Scientific Inc.	4.953%	8/10/26	6,875	6,859
Thermo Fisher Scientific Inc.	5.000%	12/5/26	9,655	9,644
Thermo Fisher Scientific Inc.	1.750%	10/15/28	7,650	6,749
Thermo Fisher Scientific Inc.	5.000%	1/31/29	10,608	10,629
Thermo Fisher Scientific Inc.	2.600%	10/1/29	10,579	9,460
Thermo Fisher Scientific Inc.	4.977%	8/10/30	11,280	11,289
Thermo Fisher Scientific Inc.	2.000%	10/15/31	29,490	24,143
Thermo Fisher Scientific Inc.	5.086%	8/10/33	14,430	14,382
Thermo Fisher Scientific Inc.	2.800%	10/15/41	24,550	17,469
Thermo Fisher Scientific Inc.	5.404%	8/10/43	8,444	8,431
Thermo Fisher Scientific Inc.	5.300%	2/1/44	5,113	4,992
Thermo Fisher Scientific Inc.	4.100%	8/15/47	7,310	6,009
Toledo Hospital	5.750%	11/15/38	6,814	6,810
4 Trinity Health Corp.	2.632%	12/1/40	3,595	2,538
Trinity Health Corp.	4.125%	12/1/45	7,840	6,605
4 Trinity Health Corp.	3.434%	12/1/48	3,117	2,333
UnitedHealth Group Inc.	3.750%	7/15/25	16,272	16,030
UnitedHealth Group Inc.	5.150%	10/15/25	4,185	4,180
UnitedHealth Group Inc.	3.700%	12/15/25	6,076	5,947
UnitedHealth Group Inc.	1.250%	1/15/26	9,262	8,728
UnitedHealth Group Inc.	3.100%	3/15/26	10,147	9,819
UnitedHealth Group Inc.	1.150%	5/15/26	4,736	4,404
UnitedHealth Group Inc.	3.450%	1/15/27	13,243	12,773
UnitedHealth Group Inc.	3.375%	4/15/27	40,817	39,147
UnitedHealth Group Inc.	4.600%	4/15/27	6,490	6,437
UnitedHealth Group Inc.	3.700%	5/15/27	9,111	8,816
UnitedHealth Group Inc.	2.950%	10/15/27	8,691	8,170
UnitedHealth Group Inc.	5.250%	2/15/28	8,642	8,755
UnitedHealth Group Inc.	3.850%	6/15/28	7,237	6,957
UnitedHealth Group Inc.	3.875%	12/15/28	6,597	6,322
UnitedHealth Group Inc.	4.250%	1/15/29	12,617	12,291
UnitedHealth Group Inc.	4.700%	4/15/29	5,175	5,135
UnitedHealth Group Inc.	4.000%	5/15/29	6,528	6,277
UnitedHealth Group Inc.	2.875%	8/15/29	22,143	20,086
UnitedHealth Group Inc.	5.300%	2/15/30	14,720	14,981
UnitedHealth Group Inc.	2.000%	5/15/30	11,274	9,581
UnitedHealth Group Inc.	4.900%	4/15/31	10,555	10,455
UnitedHealth Group Inc.	2.300%	5/15/31	27,204	22,846
UnitedHealth Group Inc.	5.350%	2/15/33	40,126	40,649
UnitedHealth Group Inc.	4.500%	4/15/33	16,400	15,669
UnitedHealth Group Inc.	5.000%	4/15/34	16,580	16,359
UnitedHealth Group Inc.	4.625%	7/15/35	15,937	15,274
UnitedHealth Group Inc.	5.800%	3/15/36	9,554	9,984
UnitedHealth Group Inc.	6.500%	6/15/37	11,956	13,124
UnitedHealth Group Inc.	6.625%	11/15/37	9,396	10,393
UnitedHealth Group Inc.	6.875%	2/15/38	15,911	18,214
UnitedHealth Group Inc.	3.500%	8/15/39	19,865	16,047
UnitedHealth Group Inc.	2.750%	5/15/40	11,466	8,245
UnitedHealth Group Inc.	5.700%	10/15/40	4,653	4,746
UnitedHealth Group Inc.	5.950%	2/15/41	7,980	8,339
UnitedHealth Group Inc.	3.050%	5/15/41	15,950	11,788
UnitedHealth Group Inc.	4.625%	11/15/41	13,211	11,938
UnitedHealth Group Inc.	4.375%	3/15/42	5,260	4,622
UnitedHealth Group Inc.	3.950%	10/15/42	14,439	11,840
UnitedHealth Group Inc.	4.250%	3/15/43	8,916	7,686

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
UnitedHealth Group Inc.	4.750%	7/15/45	13,963	12,655
UnitedHealth Group Inc.	4.200%	1/15/47	19,015	15,670
UnitedHealth Group Inc.	4.250%	4/15/47	14,355	11,942
UnitedHealth Group Inc.	3.750%	10/15/47	10,629	8,101
UnitedHealth Group Inc.	4.250%	6/15/48	23,028	19,041
UnitedHealth Group Inc.	4.450%	12/15/48	6,727	5,749
UnitedHealth Group Inc.	3.700%	8/15/49	18,559	13,948
UnitedHealth Group Inc.	2.900%	5/15/50	16,356	10,604
UnitedHealth Group Inc.	3.250%	5/15/51	31,917	21,918
UnitedHealth Group Inc.	5.875%	2/15/53	32,376	33,630
UnitedHealth Group Inc.	5.050%	4/15/53	27,119	25,154
UnitedHealth Group Inc.	5.375%	4/15/54	22,465	21,818
UnitedHealth Group Inc.	3.875%	8/15/59	11,271	8,356
UnitedHealth Group Inc.	3.125%	5/15/60	15,397	9,727
UnitedHealth Group Inc.	6.050%	2/15/63	29,070	30,580
UnitedHealth Group Inc.	5.200%	4/15/63	21,052	19,543
UnitedHealth Group Inc.	5.500%	4/15/64	13,685	13,272
7 Universal Health Services Inc.	1.650%	9/1/26	1	—
Universal Health Services Inc.	1.650%	9/1/26	4,519	4,157
Universal Health Services Inc.	2.650%	10/15/30	9,000	7,672
UPMC	5.035%	5/15/33	8,726	8,543
Utah Acquisition Sub Inc.	3.950%	6/15/26	32,935	31,948
Utah Acquisition Sub Inc.	5.250%	6/15/46	8,239	6,783
Viatrix Inc.	2.300%	6/22/27	4,570	4,174
Viatrix Inc.	2.700%	6/22/30	10,836	9,206
Viatrix Inc.	3.850%	6/22/40	7,780	5,679
Viatrix Inc.	4.000%	6/22/50	17,638	11,886
4 WakeMed	3.286%	10/1/52	3,435	2,406
4 West Virginia United Health System Obligated Group	3.129%	6/1/50	4,346	2,867
4 Willis-Knighton Medical Center	4.813%	9/1/48	4,151	3,693
4 Willis-Knighton Medical Center	3.065%	3/1/51	8,100	5,288
Wyeth LLC	6.500%	2/1/34	8,969	9,846
Wyeth LLC	6.000%	2/15/36	7,345	7,807
Wyeth LLC	5.950%	4/1/37	16,556	17,432
4 Yale-New Haven Health Services Corp.	2.496%	7/1/50	5,600	3,372
Zimmer Biomet Holdings Inc.	3.050%	1/15/26	12,729	12,283
Zimmer Biomet Holdings Inc.	5.350%	12/1/28	5,750	5,783
Zimmer Biomet Holdings Inc.	2.600%	11/24/31	18,822	15,732
Zimmer Biomet Holdings Inc.	5.750%	11/30/39	2,865	2,881
Zimmer Biomet Holdings Inc.	4.450%	8/15/45	2,688	2,256
Zoetis Inc.	4.500%	11/13/25	8,079	7,984
Zoetis Inc.	3.000%	9/12/27	16,022	15,031
Zoetis Inc.	3.900%	8/20/28	9,165	8,746
Zoetis Inc.	2.000%	5/15/30	5,750	4,844
Zoetis Inc.	5.600%	11/16/32	11,175	11,435
Zoetis Inc.	4.700%	2/1/43	8,358	7,449
Zoetis Inc.	3.950%	9/12/47	9,658	7,540
Zoetis Inc.	4.450%	8/20/48	11,761	10,019
Zoetis Inc.	3.000%	5/15/50	4,794	3,127
				9,426,915
Industrials (1.9%)				
4 3M Co.	3.000%	8/7/25	8,441	8,222
4 3M Co.	2.250%	9/19/26	14,797	13,881
3M Co.	2.875%	10/15/27	7,334	6,843
4 3M Co.	3.625%	9/14/28	1,940	1,836
4 3M Co.	3.375%	3/1/29	14,980	13,899
3M Co.	2.375%	8/26/29	18,461	16,132
3M Co.	3.050%	4/15/30	5,535	4,966
4 3M Co.	5.700%	3/15/37	188	195
4 3M Co.	3.125%	9/19/46	12,980	8,732
4 3M Co.	3.625%	10/15/47	10,207	7,384
4 3M Co.	4.000%	9/14/48	7,995	6,350
3M Co.	3.250%	8/26/49	14,241	9,653
3M Co.	3.700%	4/15/50	1,219	886
Acuity Brands Lighting Inc.	2.150%	12/15/30	6,165	5,113
AGCO Corp.	5.450%	3/21/27	5,150	5,161
AGCO Corp.	5.800%	3/21/34	9,015	8,976
Allegion plc	3.500%	10/1/29	5,779	5,329
Allegion US Holding Co. Inc.	3.550%	10/1/27	5,169	4,890

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Allegion US Holding Co. Inc.	5.411%	7/1/32	5,880	5,869
4	American Airlines Pass-Through Trust Class A Series 2014-1	3.700%	10/1/26	2,793	2,668
4	American Airlines Pass-Through Trust Class A Series 2015-1	3.375%	5/1/27	78	73
4	American Airlines Pass-Through Trust Class A Series 2021-1	2.875%	7/11/34	17,214	14,688
4	American Airlines Pass-Through Trust Class AA Series 2015-2	3.600%	9/22/27	1,065	1,010
4	American Airlines Pass-Through Trust Class AA Series 2016-1	3.575%	1/15/28	2,364	2,233
4	American Airlines Pass-Through Trust Class AA Series 2016-2	3.200%	6/15/28	7,042	6,530
4	American Airlines Pass-Through Trust Class AA Series 2016-3	3.000%	10/15/28	3,999	3,677
4	American Airlines Pass-Through Trust Class AA Series 2017-1	3.650%	2/15/29	3,064	2,892
4	American Airlines Pass-Through Trust Class AA Series 2017-2	3.350%	10/15/29	3,564	3,281
4	American Airlines Pass-Through Trust Class AA Series 2019-1	3.150%	2/15/32	7,079	6,309
	Amphenol Corp.	4.750%	3/30/26	3,858	3,826
	Amphenol Corp.	5.050%	4/5/27	4,945	4,942
	Amphenol Corp.	5.050%	4/5/29	7,000	7,021
	Amphenol Corp.	4.350%	6/1/29	6,293	6,102
	Amphenol Corp.	2.800%	2/15/30	16,623	14,799
	Amphenol Corp.	2.200%	9/15/31	9,155	7,516
	Amphenol Corp.	5.250%	4/5/34	7,780	7,759
4	BNSF Funding Trust I	6.613%	12/15/55	1,165	1,164
	Boeing Co.	2.600%	10/30/25	5,230	5,001
	Boeing Co.	2.750%	2/1/26	13,779	13,085
	Boeing Co.	2.196%	2/4/26	41,861	39,375
	Boeing Co.	3.100%	5/1/26	10,950	10,389
	Boeing Co.	2.250%	6/15/26	7,941	7,396
	Boeing Co.	2.700%	2/1/27	17,306	15,959
	Boeing Co.	5.040%	5/1/27	27,115	26,520
7	Boeing Co.	6.259%	5/1/27	12,870	12,963
	Boeing Co.	3.250%	2/1/28	18,826	17,241
	Boeing Co.	3.250%	3/1/28	6,087	5,545
	Boeing Co.	3.200%	3/1/29	13,613	12,081
7	Boeing Co.	6.298%	5/1/29	19,325	19,596
	Boeing Co.	2.950%	2/1/30	8,726	7,477
	Boeing Co.	5.150%	5/1/30	63,304	60,776
	Boeing Co.	3.625%	2/1/31	13,736	12,021
7	Boeing Co.	6.388%	5/1/31	12,750	12,978
	Boeing Co.	6.125%	2/15/33	9,976	9,945
	Boeing Co.	3.600%	5/1/34	16,254	13,075
7	Boeing Co.	6.528%	5/1/34	32,182	32,946
	Boeing Co.	3.250%	2/1/35	11,170	8,532
	Boeing Co.	6.625%	2/15/38	7,154	7,313
	Boeing Co.	3.550%	3/1/38	6,662	4,825
	Boeing Co.	3.500%	3/1/39	5,502	3,903
	Boeing Co.	6.875%	3/15/39	13,208	13,663
	Boeing Co.	5.875%	2/15/40	8,972	8,404
	Boeing Co.	5.705%	5/1/40	18,930	17,479
	Boeing Co.	3.375%	6/15/46	5,270	3,358
	Boeing Co.	3.650%	3/1/47	9,887	6,439
	Boeing Co.	3.625%	3/1/48	5,664	3,644
	Boeing Co.	3.850%	11/1/48	5,725	3,820
	Boeing Co.	3.900%	5/1/49	16,898	11,354
	Boeing Co.	3.750%	2/1/50	10,527	6,907
	Boeing Co.	5.805%	5/1/50	77,453	69,930
7	Boeing Co.	6.858%	5/1/54	32,350	33,168
	Boeing Co.	3.825%	3/1/59	8,645	5,471
	Boeing Co.	3.950%	8/1/59	6,615	4,214
	Boeing Co.	5.930%	5/1/60	32,978	29,504
7	Boeing Co.	7.008%	5/1/64	19,625	20,099
	Burlington Northern Santa Fe LLC	3.650%	9/1/25	13,569	13,303
	Burlington Northern Santa Fe LLC	7.000%	12/15/25	2,696	2,764
	Burlington Northern Santa Fe LLC	3.250%	6/15/27	7,792	7,453
	Burlington Northern Santa Fe LLC	6.200%	8/15/36	4,502	4,868
	Burlington Northern Santa Fe LLC	6.150%	5/1/37	6,511	7,023
	Burlington Northern Santa Fe LLC	5.750%	5/1/40	10,932	11,221
	Burlington Northern Santa Fe LLC	5.050%	3/1/41	9,429	8,947
	Burlington Northern Santa Fe LLC	5.400%	6/1/41	16,713	16,507
	Burlington Northern Santa Fe LLC	4.950%	9/15/41	8,115	7,624
	Burlington Northern Santa Fe LLC	4.400%	3/15/42	11,716	10,240
	Burlington Northern Santa Fe LLC	4.375%	9/1/42	8,747	7,617
	Burlington Northern Santa Fe LLC	4.450%	3/15/43	18,111	15,854
	Burlington Northern Santa Fe LLC	5.150%	9/1/43	7,372	7,048

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Burlington Northern Santa Fe LLC	4.900%	4/1/44	17,784	16,398
Burlington Northern Santa Fe LLC	4.550%	9/1/44	9,430	8,291
Burlington Northern Santa Fe LLC	4.150%	4/1/45	19,225	15,922
Burlington Northern Santa Fe LLC	4.700%	9/1/45	10,231	9,162
Burlington Northern Santa Fe LLC	3.900%	8/1/46	16,374	12,967
Burlington Northern Santa Fe LLC	4.125%	6/15/47	15,838	12,926
Burlington Northern Santa Fe LLC	4.050%	6/15/48	6,881	5,558
Burlington Northern Santa Fe LLC	4.150%	12/15/48	8,831	7,209
Burlington Northern Santa Fe LLC	3.550%	2/15/50	16,020	11,780
Burlington Northern Santa Fe LLC	3.050%	2/15/51	7,612	5,043
Burlington Northern Santa Fe LLC	3.300%	9/15/51	15,834	11,030
Burlington Northern Santa Fe LLC	2.875%	6/15/52	8,895	5,622
Burlington Northern Santa Fe LLC	5.200%	4/15/54	17,215	16,530
Burlington Northern Santa Fe LLC	5.500%	3/15/55	11,000	11,033
Canadian National Railway Co.	2.750%	3/1/26	9,402	9,056
Canadian National Railway Co.	6.900%	7/15/28	2,400	2,574
Canadian National Railway Co.	3.850%	8/5/32	4,261	3,932
Canadian National Railway Co.	6.250%	8/1/34	2,799	3,045
Canadian National Railway Co.	6.200%	6/1/36	6,723	7,290
Canadian National Railway Co.	6.375%	11/15/37	4,893	5,362
Canadian National Railway Co.	3.200%	8/2/46	8,366	6,030
Canadian National Railway Co.	3.650%	2/3/48	5,353	4,123
Canadian National Railway Co.	4.450%	1/20/49	2,100	1,842
Canadian National Railway Co.	2.450%	5/1/50	15,220	9,106
Canadian National Railway Co.	4.400%	8/5/52	12,532	10,764
Canadian National Railway Co.	6.125%	11/1/53	4,975	5,510
Canadian Pacific Railway Co.	1.750%	12/2/26	7,744	7,145
Canadian Pacific Railway Co.	4.000%	6/1/28	3,553	3,428
Canadian Pacific Railway Co.	2.875%	11/15/29	7,085	6,348
Canadian Pacific Railway Co.	2.050%	3/5/30	6,757	5,766
Canadian Pacific Railway Co.	7.125%	10/15/31	4,572	5,085
Canadian Pacific Railway Co.	2.450%	12/2/31	20,147	18,307
Canadian Pacific Railway Co.	4.800%	9/15/35	3,923	3,724
Canadian Pacific Railway Co.	5.950%	5/15/37	16,055	16,607
Canadian Pacific Railway Co.	3.000%	12/2/41	13,105	11,325
Canadian Pacific Railway Co.	4.300%	5/15/43	5,935	5,059
Canadian Pacific Railway Co.	4.800%	8/1/45	5,823	5,235
Canadian Pacific Railway Co.	4.950%	8/15/45	5,048	4,604
Canadian Pacific Railway Co.	4.700%	5/1/48	9,822	8,516
Canadian Pacific Railway Co.	3.500%	5/1/50	11,056	7,967
Canadian Pacific Railway Co.	3.100%	12/2/51	32,416	21,540
Canadian Pacific Railway Co.	6.125%	9/15/15	7,200	7,331
Carrier Global Corp.	2.493%	2/15/27	19,745	18,488
Carrier Global Corp.	2.722%	2/15/30	50,275	44,403
Carrier Global Corp.	2.700%	2/15/31	6,918	5,951
Carrier Global Corp.	5.900%	3/15/34	14,589	15,236
Carrier Global Corp.	3.377%	4/5/40	29,832	23,102
Carrier Global Corp.	3.577%	4/5/50	37,882	27,511
Carrier Global Corp.	6.200%	3/15/54	12,960	13,904
Caterpillar Financial Services Corp.	5.150%	8/11/25	9,740	9,723
4 Caterpillar Financial Services Corp.	3.650%	8/12/25	9,876	9,699
4 Caterpillar Financial Services Corp.	0.800%	11/13/25	11,418	10,765
Caterpillar Financial Services Corp.	5.050%	2/27/26	10,440	10,440
Caterpillar Financial Services Corp.	0.900%	3/2/26	4,628	4,317
4 Caterpillar Financial Services Corp.	4.350%	5/15/26	12,120	11,957
Caterpillar Financial Services Corp.	2.400%	8/9/26	5,562	5,267
4 Caterpillar Financial Services Corp.	1.150%	9/14/26	5,383	4,947
4 Caterpillar Financial Services Corp.	1.700%	1/8/27	6,546	6,044
4 Caterpillar Financial Services Corp.	3.600%	8/12/27	10,370	9,979
4 Caterpillar Financial Services Corp.	1.100%	9/14/27	8,232	7,341
Caterpillar Financial Services Corp.	4.850%	2/27/29	7,740	7,742
Caterpillar Inc.	2.600%	9/19/29	12,060	10,819
Caterpillar Inc.	2.600%	4/9/30	20,849	18,512
Caterpillar Inc.	5.300%	9/15/35	3,563	3,707
Caterpillar Inc.	6.050%	8/15/36	10,131	10,990
Caterpillar Inc.	3.803%	8/15/42	26,939	21,830
Caterpillar Inc.	4.300%	5/15/44	2,928	2,541
Caterpillar Inc.	3.250%	9/19/49	14,236	10,109
Caterpillar Inc.	3.250%	4/9/50	7,527	5,361
Caterpillar Inc.	4.750%	5/15/64	6,466	5,707

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
CH Robinson Worldwide Inc.	4.200%	4/15/28	7,740	7,480
CNH Industrial Capital LLC	5.450%	10/14/25	5,882	5,880
CNH Industrial Capital LLC	1.875%	1/15/26	7,633	7,227
CNH Industrial Capital LLC	1.450%	7/15/26	4,022	3,718
CNH Industrial Capital LLC	4.550%	4/10/28	4,880	4,772
CNH Industrial Capital LLC	5.500%	1/12/29	7,080	7,152
CNH Industrial Capital LLC	5.100%	4/20/29	13,000	12,952
4 CNH Industrial NV	3.850%	11/15/27	9,183	8,793
CSX Corp.	3.350%	11/1/25	17,171	16,726
CSX Corp.	2.600%	11/1/26	8,368	7,911
CSX Corp.	3.250%	6/1/27	15,671	14,961
CSX Corp.	3.800%	3/1/28	9,169	8,820
CSX Corp.	4.250%	3/15/29	21,901	21,262
CSX Corp.	2.400%	2/15/30	8,560	7,465
CSX Corp.	4.100%	11/15/32	13,854	12,937
CSX Corp.	5.200%	11/15/33	8,695	8,715
CSX Corp.	6.000%	10/1/36	7,447	7,869
CSX Corp.	6.150%	5/1/37	10,522	11,278
CSX Corp.	6.220%	4/30/40	11,054	11,837
CSX Corp.	5.500%	4/15/41	5,257	5,231
CSX Corp.	4.750%	5/30/42	5,105	4,632
CSX Corp.	4.400%	3/1/43	1,355	1,179
CSX Corp.	4.100%	3/15/44	15,140	12,440
CSX Corp.	3.800%	11/1/46	6,832	5,297
CSX Corp.	4.300%	3/1/48	7,645	6,377
CSX Corp.	4.750%	11/15/48	8,601	7,665
CSX Corp.	4.500%	3/15/49	14,929	12,785
CSX Corp.	3.350%	9/15/49	11,676	8,212
CSX Corp.	3.800%	4/15/50	3,435	2,622
CSX Corp.	2.500%	5/15/51	5,482	3,228
CSX Corp.	4.500%	11/15/52	9,741	8,338
CSX Corp.	4.500%	8/1/54	2,395	2,031
CSX Corp.	4.250%	11/1/66	9,840	7,655
CSX Corp.	4.650%	3/1/68	4,774	4,005
Cummins Inc.	0.750%	9/1/25	6,518	6,190
Cummins Inc.	4.900%	2/20/29	8,675	8,662
Cummins Inc.	1.500%	9/1/30	7,568	6,207
Cummins Inc.	5.150%	2/20/34	6,175	6,184
Cummins Inc.	4.875%	10/1/43	9,666	8,859
Cummins Inc.	2.600%	9/1/50	8,252	5,011
Cummins Inc.	5.450%	2/20/54	13,925	13,648
Deere & Co.	5.375%	10/16/29	11,209	11,488
Deere & Co.	3.100%	4/15/30	13,805	12,548
Deere & Co.	3.900%	6/9/42	10,219	8,530
Deere & Co.	2.875%	9/7/49	3,132	2,099
Deere & Co.	3.750%	4/15/50	11,535	9,047
7 Delta Air Lines Inc.	4.750%	10/20/28	1,275	1,243
4 Delta Air Lines Pass-Through Trust Class AA Series 2020-1	2.000%	6/10/28	7,323	6,657
Dover Corp.	3.150%	11/15/25	9,185	8,899
Dover Corp.	2.950%	11/4/29	4,247	3,838
Dover Corp.	5.375%	10/15/35	3,525	3,555
Dover Corp.	5.375%	3/1/41	4,554	4,444
Eaton Corp.	3.103%	9/15/27	15,188	14,334
Eaton Corp.	4.350%	5/18/28	100	98
Eaton Corp.	4.000%	11/2/32	13,397	12,485
Eaton Corp.	4.150%	3/15/33	12,277	11,500
Eaton Corp.	4.150%	11/2/42	10,674	9,078
Eaton Corp.	3.915%	9/15/47	3,988	3,184
Eaton Corp.	4.700%	8/23/52	18,904	17,104
Emerson Electric Co.	0.875%	10/15/26	11,487	10,480
Emerson Electric Co.	1.800%	10/15/27	16,926	15,410
Emerson Electric Co.	2.000%	12/21/28	11,110	9,855
Emerson Electric Co.	1.950%	10/15/30	9,340	7,892
Emerson Electric Co.	2.200%	12/21/31	15,994	13,321
Emerson Electric Co.	2.750%	10/15/50	11,862	7,569
Emerson Electric Co.	2.800%	12/21/51	12,150	7,636
FedEx Corp.	3.250%	4/1/26	11,892	11,494
FedEx Corp.	3.400%	2/15/28	5,641	5,339
FedEx Corp.	4.200%	10/17/28	495	481
FedEx Corp.	3.100%	8/5/29	14,090	12,897

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
FedEx Corp.	4.250%	5/15/30	6,602	6,338
FedEx Corp.	2.400%	5/15/31	7,447	6,309
FedEx Corp.	4.900%	1/15/34	5,087	4,965
FedEx Corp.	3.900%	2/1/35	12,995	11,526
FedEx Corp.	3.250%	5/15/41	9,680	7,092
FedEx Corp.	4.100%	4/15/43	6,420	5,154
FedEx Corp.	5.100%	1/15/44	4,462	4,076
FedEx Corp.	4.100%	2/1/45	6,932	5,449
FedEx Corp.	4.750%	11/15/45	20,688	17,805
FedEx Corp.	4.550%	4/1/46	16,566	13,811
FedEx Corp.	4.400%	1/15/47	10,175	8,285
FedEx Corp.	4.050%	2/15/48	15,026	11,685
FedEx Corp.	4.950%	10/17/48	12,757	11,286
FedEx Corp.	5.250%	5/15/50	13,797	12,867
4 FedEx Corp. Pass-Through Trust Class AA Series 2020-1	1.875%	2/20/34	15,412	12,785
Fortive Corp.	3.150%	6/15/26	12,189	11,691
Fortive Corp.	4.300%	6/15/46	4,870	4,052
GE Capital Funding LLC	4.550%	5/15/32	9,814	9,361
General Dynamics Corp.	2.125%	8/15/26	8,197	7,714
General Dynamics Corp.	2.625%	11/15/27	14,629	13,601
General Dynamics Corp.	3.750%	5/15/28	12,985	12,495
General Dynamics Corp.	3.625%	4/1/30	15,461	14,493
General Dynamics Corp.	4.250%	4/1/40	11,754	10,309
General Dynamics Corp.	3.600%	11/15/42	4,903	3,862
4 General Electric Co.	5.875%	1/14/38	23,820	24,478
General Electric Co.	4.350%	5/1/50	7,660	6,517
HEICO Corp.	5.250%	8/1/28	3,515	3,522
HEICO Corp.	5.350%	8/1/33	8,225	8,150
Hexcel Corp.	4.950%	8/15/25	3,885	3,844
Honeywell International Inc.	2.500%	11/1/26	25,040	23,668
Honeywell International Inc.	1.100%	3/1/27	16,595	15,045
Honeywell International Inc.	4.950%	2/15/28	6,708	6,758
Honeywell International Inc.	4.250%	1/15/29	9,235	9,034
Honeywell International Inc.	2.700%	8/15/29	9,661	8,743
Honeywell International Inc.	1.950%	6/1/30	13,603	11,595
Honeywell International Inc.	1.750%	9/1/31	22,166	17,966
Honeywell International Inc.	4.950%	9/1/31	12,400	12,410
Honeywell International Inc.	5.000%	2/15/33	24,310	24,304
Honeywell International Inc.	4.500%	1/15/34	12,995	12,474
Honeywell International Inc.	5.000%	3/1/35	12,700	12,590
Honeywell International Inc.	5.700%	3/15/36	5,599	5,882
Honeywell International Inc.	5.700%	3/15/37	7,485	7,767
Honeywell International Inc.	5.375%	3/1/41	4,234	4,209
Honeywell International Inc.	3.812%	11/21/47	4,891	3,835
Honeywell International Inc.	5.250%	3/1/54	22,125	21,474
Honeywell International Inc.	5.350%	3/1/64	10,135	9,830
Howmet Aerospace Inc.	5.950%	2/1/37	7,880	8,091
Huntington Ingalls Industries Inc.	3.483%	12/1/27	11,861	11,166
Huntington Ingalls Industries Inc.	2.043%	8/16/28	8,279	7,288
Huntington Ingalls Industries Inc.	4.200%	5/1/30	9,741	9,168
IDEX Corp.	3.000%	5/1/30	5,705	5,036
Illinois Tool Works Inc.	2.650%	11/15/26	18,981	18,057
Illinois Tool Works Inc.	4.875%	9/15/41	6,299	5,971
Illinois Tool Works Inc.	3.900%	9/1/42	18,070	15,065
Ingersoll Rand Inc.	5.197%	6/15/27	10,300	10,326
Ingersoll Rand Inc.	5.400%	8/14/28	3,285	3,314
Ingersoll Rand Inc.	5.176%	6/15/29	9,680	9,679
Ingersoll Rand Inc.	5.314%	6/15/31	6,445	6,478
Ingersoll Rand Inc.	5.700%	8/14/33	12,648	12,942
Ingersoll Rand Inc.	5.450%	6/15/34	9,385	9,461
Ingersoll Rand Inc.	5.700%	6/15/54	7,745	7,799
Jacobs Engineering Group Inc.	6.350%	8/18/28	7,815	8,062
Jacobs Engineering Group Inc.	5.900%	3/1/33	5,297	5,304
JB Hunt Transport Services Inc.	3.875%	3/1/26	8,021	7,837
4 JetBlue Pass-Through Trust Class A Series 2020-1	4.000%	11/15/32	6,338	5,929
4 JetBlue Pass-Through Trust Class AA Series 2019-1	2.750%	5/15/32	7,896	6,810
4 John Deere Capital Corp.	4.050%	9/8/25	6,137	6,053
John Deere Capital Corp.	5.300%	9/8/25	12,105	12,115
4 John Deere Capital Corp.	3.400%	9/11/25	5,436	5,319
4 John Deere Capital Corp.	4.800%	1/9/26	4,450	4,422

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	John Deere Capital Corp.	0.700%	1/15/26	4,719	4,411
4	John Deere Capital Corp.	5.050%	3/3/26	7,773	7,776
4	John Deere Capital Corp.	4.950%	3/6/26	14,070	14,046
4	John Deere Capital Corp.	4.750%	6/8/26	5,462	5,428
4	John Deere Capital Corp.	2.650%	6/10/26	8,710	8,323
4	John Deere Capital Corp.	1.050%	6/17/26	8,505	7,875
4	John Deere Capital Corp.	5.150%	9/8/26	5,705	5,712
4	John Deere Capital Corp.	2.250%	9/14/26	25,702	24,185
4	John Deere Capital Corp.	1.700%	1/11/27	12,500	11,526
4	John Deere Capital Corp.	4.850%	3/5/27	14,000	13,950
4	John Deere Capital Corp.	1.750%	3/9/27	7,431	6,827
4	John Deere Capital Corp.	4.900%	6/11/27	7,672	7,654
4	John Deere Capital Corp.	2.800%	9/8/27	13,309	12,451
4	John Deere Capital Corp.	4.150%	9/15/27	11,870	11,606
4	John Deere Capital Corp.	3.050%	1/6/28	13,831	13,061
4	John Deere Capital Corp.	4.750%	1/20/28	5,790	5,765
4	John Deere Capital Corp.	4.900%	3/3/28	12,808	12,807
4	John Deere Capital Corp.	4.950%	7/14/28	25,101	25,127
4	John Deere Capital Corp.	4.500%	1/16/29	6,565	6,452
4	John Deere Capital Corp.	3.450%	3/7/29	6,930	6,526
4	John Deere Capital Corp.	4.850%	6/11/29	6,487	6,466
4	John Deere Capital Corp.	2.800%	7/18/29	13,093	11,866
4	John Deere Capital Corp.	4.850%	10/11/29	4,030	4,026
4	John Deere Capital Corp.	2.450%	1/9/30	12,737	11,250
4	John Deere Capital Corp.	4.700%	6/10/30	14,647	14,506
4	John Deere Capital Corp.	1.450%	1/15/31	6,123	4,971
4	John Deere Capital Corp.	4.900%	3/7/31	17,145	17,055
4	John Deere Capital Corp.	4.350%	9/15/32	9,960	9,519
4	John Deere Capital Corp.	5.150%	9/8/33	18,099	18,143
4	John Deere Capital Corp.	5.100%	4/11/34	13,980	13,937
4	John Deere Capital Corp.	5.050%	6/12/34	15,060	14,954
4	Johnson Controls International plc	3.900%	2/14/26	5,189	5,062
	Johnson Controls International plc	5.500%	4/19/29	8,343	8,438
	Johnson Controls International plc	1.750%	9/15/30	8,807	7,266
	Johnson Controls International plc	2.000%	9/16/31	4,561	3,686
	Johnson Controls International plc	4.900%	12/1/32	3,155	3,078
4	Johnson Controls International plc	6.000%	1/15/36	2,838	2,948
4	Johnson Controls International plc	4.625%	7/2/44	11,047	9,519
	Johnson Controls International plc	4.500%	2/15/47	10,311	8,599
4	Johnson Controls International plc	4.950%	7/2/64	5,217	4,506
	Kennametal Inc.	4.625%	6/15/28	8,800	8,587
	Keysight Technologies Inc.	4.600%	4/6/27	10,021	9,835
	Keysight Technologies Inc.	3.000%	10/30/29	5,345	4,762
	Kirby Corp.	4.200%	3/1/28	13,801	13,322
	L3Harris Technologies Inc.	3.850%	12/15/26	9,344	9,032
	L3Harris Technologies Inc.	5.400%	1/15/27	16,312	16,375
	L3Harris Technologies Inc.	4.400%	6/15/28	3,841	3,728
4	L3Harris Technologies Inc.	4.400%	6/15/28	19,928	19,356
	L3Harris Technologies Inc.	5.050%	6/1/29	9,815	9,749
	L3Harris Technologies Inc.	2.900%	12/15/29	8,151	7,270
	L3Harris Technologies Inc.	1.800%	1/15/31	6,993	5,657
	L3Harris Technologies Inc.	5.250%	6/1/31	9,775	9,738
	L3Harris Technologies Inc.	5.400%	7/31/33	20,930	20,859
	L3Harris Technologies Inc.	5.350%	6/1/34	10,630	10,552
	L3Harris Technologies Inc.	4.854%	4/27/35	7,356	6,982
	L3Harris Technologies Inc.	5.054%	4/27/45	8,121	7,502
	L3Harris Technologies Inc.	5.600%	7/31/53	6,430	6,371
	Lennox International Inc.	1.350%	8/1/25	5,825	5,559
	Lennox International Inc.	1.700%	8/1/27	5,850	5,259
	Lennox International Inc.	5.500%	9/15/28	6,455	6,525
	LKQ Corp.	6.250%	6/15/33	6,933	7,126
	Lockheed Martin Corp.	4.950%	10/15/25	2,740	2,732
	Lockheed Martin Corp.	3.550%	1/15/26	18,592	18,139
	Lockheed Martin Corp.	5.100%	11/15/27	17,278	17,397
	Lockheed Martin Corp.	4.450%	5/15/28	7,487	7,371
	Lockheed Martin Corp.	4.500%	2/15/29	5,135	5,055
	Lockheed Martin Corp.	1.850%	6/15/30	2,240	1,887
	Lockheed Martin Corp.	3.900%	6/15/32	11,243	10,485
	Lockheed Martin Corp.	5.250%	1/15/33	17,175	17,464
	Lockheed Martin Corp.	4.750%	2/15/34	12,430	12,100

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Lockheed Martin Corp.	3.600%	3/1/35	13,219	11,583
Lockheed Martin Corp.	4.500%	5/15/36	11,363	10,664
4 Lockheed Martin Corp.	6.150%	9/1/36	10,335	11,218
Lockheed Martin Corp.	5.720%	6/1/40	7,140	7,378
Lockheed Martin Corp.	4.070%	12/15/42	17,893	15,048
Lockheed Martin Corp.	3.800%	3/1/45	11,489	9,139
Lockheed Martin Corp.	4.700%	5/15/46	23,081	20,774
Lockheed Martin Corp.	4.090%	9/15/52	22,263	17,858
Lockheed Martin Corp.	4.150%	6/15/53	13,730	11,100
Lockheed Martin Corp.	5.700%	11/15/54	13,330	13,705
Lockheed Martin Corp.	5.200%	2/15/55	10,647	10,189
Lockheed Martin Corp.	4.300%	6/15/62	5,395	4,366
Lockheed Martin Corp.	5.900%	11/15/63	18,421	19,362
Lockheed Martin Corp.	5.200%	2/15/64	2,450	2,316
MasTec Inc.	5.900%	6/15/29	6,375	6,405
7 Mileage Plus Holdings LLC	6.500%	6/20/27	10,200	10,222
4 Nature Conservancy	3.957%	3/1/52	4,960	4,051
Norfolk Southern Corp.	3.650%	8/1/25	1,488	1,460
Norfolk Southern Corp.	2.900%	6/15/26	7,696	7,352
Norfolk Southern Corp.	7.800%	5/15/27	3,435	3,684
Norfolk Southern Corp.	3.150%	6/1/27	10,483	9,946
Norfolk Southern Corp.	3.800%	8/1/28	11,395	10,908
Norfolk Southern Corp.	2.550%	11/1/29	12,211	10,756
Norfolk Southern Corp.	5.050%	8/1/30	10,615	10,590
Norfolk Southern Corp.	2.300%	5/15/31	6,695	5,625
Norfolk Southern Corp.	3.000%	3/15/32	8,809	7,593
Norfolk Southern Corp.	5.550%	3/15/34	5,750	5,862
Norfolk Southern Corp.	4.837%	10/1/41	15,671	14,299
Norfolk Southern Corp.	3.950%	10/1/42	3,323	2,663
Norfolk Southern Corp.	4.450%	6/15/45	8,763	7,445
Norfolk Southern Corp.	4.650%	1/15/46	7,172	6,260
Norfolk Southern Corp.	3.942%	11/1/47	5,112	3,938
Norfolk Southern Corp.	4.150%	2/28/48	2,578	2,050
Norfolk Southern Corp.	4.100%	5/15/49	6,175	4,862
Norfolk Southern Corp.	3.400%	11/1/49	4,830	3,379
Norfolk Southern Corp.	3.050%	5/15/50	12,123	7,893
Norfolk Southern Corp.	4.050%	8/15/52	8,584	6,615
Norfolk Southern Corp.	3.700%	3/15/53	290	209
Norfolk Southern Corp.	4.550%	6/1/53	8,185	6,858
Norfolk Southern Corp.	5.350%	8/1/54	12,980	12,370
Norfolk Southern Corp.	3.155%	5/15/55	25,225	15,991
Norfolk Southern Corp.	5.950%	3/15/64	7,890	8,047
Norfolk Southern Corp.	4.100%	5/15/21	9,492	6,700
Northrop Grumman Corp.	3.200%	2/1/27	3,819	3,644
Northrop Grumman Corp.	3.250%	1/15/28	39,638	37,327
Northrop Grumman Corp.	4.600%	2/1/29	7,670	7,529
Northrop Grumman Corp.	4.400%	5/1/30	18,928	18,280
Northrop Grumman Corp.	4.700%	3/15/33	8,865	8,557
Northrop Grumman Corp.	4.900%	6/1/34	5,685	5,530
Northrop Grumman Corp.	5.150%	5/1/40	32,279	30,871
Northrop Grumman Corp.	5.050%	11/15/40	7,799	7,415
Northrop Grumman Corp.	4.750%	6/1/43	17,248	15,458
Northrop Grumman Corp.	3.850%	4/15/45	6,350	4,964
Northrop Grumman Corp.	4.030%	10/15/47	34,716	27,459
Northrop Grumman Corp.	5.250%	5/1/50	3,089	2,930
Northrop Grumman Corp.	4.950%	3/15/53	14,390	12,970
Northrop Grumman Corp.	5.200%	6/1/54	7,955	7,445
nVent Finance Sarl	4.550%	4/15/28	6,686	6,499
nVent Finance Sarl	5.650%	5/15/33	5,880	5,861
Oshkosh Corp.	4.600%	5/15/28	9,000	8,765
Oshkosh Corp.	3.100%	3/1/30	3,347	2,953
Otis Worldwide Corp.	2.293%	4/5/27	8,795	8,153
Otis Worldwide Corp.	5.250%	8/16/28	10,000	10,051
Otis Worldwide Corp.	2.565%	2/15/30	23,734	20,825
Otis Worldwide Corp.	3.112%	2/15/40	10,196	7,580
Otis Worldwide Corp.	3.362%	2/15/50	5,225	3,675
4 PACCAR Financial Corp.	4.950%	10/3/25	85	85
4 PACCAR Financial Corp.	4.450%	3/30/26	4,991	4,943
4 PACCAR Financial Corp.	5.050%	8/10/26	4,189	4,186
PACCAR Financial Corp.	5.000%	5/13/27	8,250	8,273

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4	PACCAR Financial Corp.	4.950%	8/10/28	3,390	3,395
4	PACCAR Financial Corp.	4.600%	1/31/29	9,090	8,987
4	PACCAR Financial Corp.	5.000%	3/22/34	6,500	6,473
	Parker-Hannifin Corp.	3.250%	3/1/27	20,114	19,191
	Parker-Hannifin Corp.	3.250%	6/14/29	12,966	11,904
	Parker-Hannifin Corp.	4.500%	9/15/29	13,887	13,531
4	Parker-Hannifin Corp.	4.200%	11/21/34	7,633	6,970
4	Parker-Hannifin Corp.	6.250%	5/15/38	5,795	6,204
4	Parker-Hannifin Corp.	4.450%	11/21/44	8,287	7,057
	Parker-Hannifin Corp.	4.100%	3/1/47	8,837	7,052
	Parker-Hannifin Corp.	4.000%	6/14/49	17,246	13,465
	Pentair Finance Sarl	4.500%	7/1/29	5,021	4,861
	Precision Castparts Corp.	3.900%	1/15/43	6,515	5,397
	Precision Castparts Corp.	4.375%	6/15/45	4,542	4,002
	Regal Rexnord Corp.	6.050%	2/15/26	14,430	14,494
	Regal Rexnord Corp.	6.050%	4/15/28	16,995	17,198
4	Regal Rexnord Corp.	6.300%	2/15/30	15,025	15,340
	Regal Rexnord Corp.	6.400%	4/15/33	16,355	16,788
	Republic Services Inc.	0.875%	11/15/25	2,899	2,726
	Republic Services Inc.	2.900%	7/1/26	8,067	7,712
	Republic Services Inc.	3.375%	11/15/27	3,491	3,312
	Republic Services Inc.	3.950%	5/15/28	5,547	5,332
	Republic Services Inc.	4.875%	4/1/29	2,706	2,684
	Republic Services Inc.	5.000%	11/15/29	7,600	7,571
	Republic Services Inc.	2.300%	3/1/30	10,587	9,147
	Republic Services Inc.	1.450%	2/15/31	8,680	6,879
	Republic Services Inc.	1.750%	2/15/32	12,520	9,836
	Republic Services Inc.	5.000%	4/1/34	19,944	19,523
	Republic Services Inc.	6.200%	3/1/40	5,888	6,247
	Republic Services Inc.	5.700%	5/15/41	9,157	9,246
	Republic Services Inc.	3.050%	3/1/50	4,078	2,711
	Rockwell Automation Inc.	3.500%	3/1/29	8,751	8,263
	Rockwell Automation Inc.	1.750%	8/15/31	2,433	1,965
	Rockwell Automation Inc.	4.200%	3/1/49	8,885	7,430
	Rockwell Automation Inc.	2.800%	8/15/61	5,205	2,989
	RTX Corp.	3.950%	8/16/25	20,396	20,050
	RTX Corp.	5.000%	2/27/26	2,795	2,781
	RTX Corp.	2.650%	11/1/26	4,003	3,779
	RTX Corp.	3.500%	3/15/27	14,990	14,370
	RTX Corp.	3.125%	5/4/27	13,724	13,014
	RTX Corp.	7.200%	8/15/27	3,865	4,109
	RTX Corp.	4.125%	11/16/28	52,322	50,391
	RTX Corp.	5.750%	1/15/29	2,925	3,002
	RTX Corp.	2.250%	7/1/30	10,218	8,719
	RTX Corp.	1.900%	9/1/31	16,544	13,270
	RTX Corp.	2.375%	3/15/32	14,423	11,819
	RTX Corp.	5.150%	2/27/33	16,520	16,346
	RTX Corp.	6.100%	3/15/34	30,051	31,644
	RTX Corp.	5.400%	5/1/35	10,970	11,000
	RTX Corp.	6.050%	6/1/36	15,028	15,707
	RTX Corp.	6.125%	7/15/38	7,743	8,122
	RTX Corp.	4.450%	11/16/38	12,335	10,916
	RTX Corp.	4.700%	12/15/41	8,951	7,924
	RTX Corp.	4.500%	6/1/42	36,836	31,960
	RTX Corp.	4.800%	12/15/43	14,391	12,782
	RTX Corp.	4.150%	5/15/45	14,869	12,005
	RTX Corp.	3.750%	11/1/46	14,464	10,829
	RTX Corp.	4.350%	4/15/47	17,882	14,725
	RTX Corp.	4.050%	5/4/47	7,869	6,186
	RTX Corp.	4.625%	11/16/48	4,237	3,637
	RTX Corp.	3.125%	7/1/50	9,007	5,916
	RTX Corp.	2.820%	9/1/51	13,608	8,279
	RTX Corp.	3.030%	3/15/52	14,604	9,313
	RTX Corp.	5.375%	2/27/53	21,625	20,535
	RTX Corp.	6.400%	3/15/54	23,700	25,861
4	Ryder System Inc.	1.750%	9/1/26	3,829	3,543
4	Ryder System Inc.	2.900%	12/1/26	6,758	6,386
4	Ryder System Inc.	2.850%	3/1/27	3,068	2,890
4	Ryder System Inc.	5.300%	3/15/27	4,335	4,339
4	Ryder System Inc.	5.650%	3/1/28	9,777	9,915

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4	Ryder System Inc.	5.250%	6/1/28	9,423	9,443
	Ryder System Inc.	6.300%	12/1/28	4,755	4,952
4	Ryder System Inc.	5.375%	3/15/29	13,240	13,293
4	Ryder System Inc.	5.500%	6/1/29	3,900	3,940
	Ryder System Inc.	6.600%	12/1/33	10,465	11,171
	Southwest Airlines Co.	3.000%	11/15/26	8,371	7,914
	Southwest Airlines Co.	5.125%	6/15/27	32,667	32,510
	Southwest Airlines Co.	3.450%	11/16/27	3,513	3,302
	Southwest Airlines Co.	2.625%	2/10/30	6,109	5,291
	Teledyne Technologies Inc.	1.600%	4/1/26	1,001	936
	Teledyne Technologies Inc.	2.250%	4/1/28	4,322	3,886
	Teledyne Technologies Inc.	2.750%	4/1/31	17,388	14,867
	Textron Inc.	4.000%	3/15/26	7,033	6,871
	Textron Inc.	3.650%	3/15/27	12,596	12,076
	Textron Inc.	3.375%	3/1/28	9,679	9,085
	Textron Inc.	3.900%	9/17/29	4,700	4,409
	Textron Inc.	2.450%	3/15/31	3,925	3,282
	Textron Inc.	6.100%	11/15/33	3,945	4,087
	Timken Co.	4.500%	12/15/28	10,120	9,815
	Timken Co.	4.125%	4/1/32	4,257	3,874
	Trane Technologies Financing Ltd.	3.500%	3/21/26	4,580	4,436
	Trane Technologies Financing Ltd.	3.800%	3/21/29	12,169	11,555
	Trane Technologies Financing Ltd.	5.250%	3/3/33	6,490	6,532
	Trane Technologies Financing Ltd.	5.100%	6/13/34	2,900	2,889
	Trane Technologies Financing Ltd.	4.650%	11/1/44	3,658	3,258
	Trane Technologies Financing Ltd.	4.500%	3/21/49	5,052	4,320
	Trane Technologies Global Holding Co. Ltd.	3.750%	8/21/28	9,573	9,116
	Trane Technologies Global Holding Co. Ltd.	5.750%	6/15/43	6,750	6,887
	Trimble Inc.	4.900%	6/15/28	7,473	7,375
	Triton Container International Ltd.	3.250%	3/15/32	7,025	5,762
	Tyco Electronics Group SA	4.500%	2/13/26	8,311	8,235
	Tyco Electronics Group SA	3.700%	2/15/26	2,399	2,342
	Tyco Electronics Group SA	3.125%	8/15/27	15,567	14,719
	Tyco Electronics Group SA	2.500%	2/4/32	7,725	6,508
	Tyco Electronics Group SA	7.125%	10/1/37	9,110	10,514
	Union Pacific Corp.	3.750%	7/15/25	20,173	19,876
	Union Pacific Corp.	3.250%	8/15/25	18,083	17,670
	Union Pacific Corp.	2.750%	3/1/26	17,714	17,034
	Union Pacific Corp.	2.150%	2/5/27	10,591	9,868
	Union Pacific Corp.	3.000%	4/15/27	2,186	2,077
	Union Pacific Corp.	3.950%	9/10/28	5,556	5,381
	Union Pacific Corp.	3.700%	3/1/29	4,767	4,540
	Union Pacific Corp.	2.400%	2/5/30	3,046	2,665
	Union Pacific Corp.	2.375%	5/20/31	1,458	1,238
	Union Pacific Corp.	2.800%	2/14/32	9,247	7,975
	Union Pacific Corp.	3.375%	2/1/35	10,305	8,799
	Union Pacific Corp.	2.891%	4/6/36	9,723	7,834
	Union Pacific Corp.	3.600%	9/15/37	3,307	2,777
	Union Pacific Corp.	3.200%	5/20/41	21,206	16,017
	Union Pacific Corp.	4.050%	11/15/45	3,519	2,858
	Union Pacific Corp.	4.050%	3/1/46	4,018	3,252
	Union Pacific Corp.	3.350%	8/15/46	7,644	5,522
	Union Pacific Corp.	4.000%	4/15/47	650	518
	Union Pacific Corp.	3.250%	2/5/50	20,077	13,988
	Union Pacific Corp.	3.799%	10/1/51	1,273	973
	Union Pacific Corp.	2.950%	3/10/52	14,568	9,390
	Union Pacific Corp.	4.950%	9/9/52	5,035	4,699
	Union Pacific Corp.	3.500%	2/14/53	22,855	16,381
	Union Pacific Corp.	4.950%	5/15/53	5,290	4,925
	Union Pacific Corp.	3.950%	8/15/59	5,498	4,132
	Union Pacific Corp.	3.839%	3/20/60	23,739	17,458
	Union Pacific Corp.	3.550%	5/20/61	7,379	5,086
	Union Pacific Corp.	2.973%	9/16/62	27,115	16,044
	Union Pacific Corp.	5.150%	1/20/63	5,259	4,850
	Union Pacific Corp.	4.100%	9/15/67	6,304	4,762
	Union Pacific Corp.	3.750%	2/5/70	7,945	5,547
	Union Pacific Corp.	3.799%	4/6/71	24,844	17,487
	Union Pacific Corp.	3.850%	2/14/72	5,909	4,213
4	United Airlines Pass-Through Trust Class A Series 2013-1	4.300%	8/15/25	849	836
4	United Airlines Pass-Through Trust Class A Series 2014-1	4.000%	4/11/26	2,515	2,438

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	United Airlines Pass-Through Trust Class A Series 2014-2	3.750%	9/3/26	1,072	1,035
4	United Airlines Pass-Through Trust Class A Series 2016-1	3.450%	7/7/28	2,273	2,084
4	United Airlines Pass-Through Trust Class A Series 2020-1	5.875%	10/15/27	21,496	21,557
4	United Airlines Pass-Through Trust Class A Series 2023-1	5.800%	1/15/36	19,140	19,430
4	United Airlines Pass-Through Trust Class AA Series 2015-1	3.450%	12/1/27	2,836	2,669
4	United Airlines Pass-Through Trust Class AA Series 2016-1	3.100%	7/7/28	20,016	18,578
4	United Airlines Pass-Through Trust Class AA Series 2016-2	2.875%	10/7/28	4,393	4,004
4	United Airlines Pass-Through Trust Class AA Series 2019-1	4.150%	8/25/31	6,479	6,070
4	United Airlines Pass-Through Trust Class AA Series 2019-2	2.700%	5/1/32	5,797	5,015
4	United Airlines Pass-Through Trust Class B Series 2020-1	4.875%	1/15/26	5,438	5,358
	United Parcel Service Inc.	2.400%	11/15/26	9,011	8,490
	United Parcel Service Inc.	3.050%	11/15/27	12,456	11,743
	United Parcel Service Inc.	3.400%	3/15/29	12,502	11,751
	United Parcel Service Inc.	2.500%	9/1/29	7,805	6,965
	United Parcel Service Inc.	4.450%	4/1/30	5,532	5,420
	United Parcel Service Inc.	4.875%	3/3/33	14,795	14,576
	United Parcel Service Inc.	5.150%	5/22/34	9,510	9,479
	United Parcel Service Inc.	6.200%	1/15/38	13,116	14,213
	United Parcel Service Inc.	5.200%	4/1/40	13,864	13,558
	United Parcel Service Inc.	4.875%	11/15/40	8,701	8,137
	United Parcel Service Inc.	3.625%	10/1/42	12,170	9,594
	United Parcel Service Inc.	3.400%	11/15/46	900	668
	United Parcel Service Inc.	3.750%	11/15/47	14,000	10,731
	United Parcel Service Inc.	4.250%	3/15/49	16,326	13,482
	United Parcel Service Inc.	3.400%	9/1/49	5,794	4,171
	United Parcel Service Inc.	5.300%	4/1/50	8,515	8,282
	United Parcel Service Inc.	5.050%	3/3/53	12,520	11,707
	United Parcel Service Inc.	5.500%	5/22/54	11,000	10,902
	United Parcel Service Inc.	5.600%	5/22/64	10,000	9,888
4	US Airways Pass-Through Trust Class A Series 2012-1	5.900%	10/1/24	470	469
	Valmont Industries Inc.	5.000%	10/1/44	6,000	5,419
	Valmont Industries Inc.	5.250%	10/1/54	4,975	4,452
7	Veralto Corp.	5.500%	9/18/26	9,120	9,117
7	Veralto Corp.	5.350%	9/18/28	9,025	9,061
7	Veralto Corp.	5.450%	9/18/33	8,875	8,850
	Vontier Corp.	1.800%	4/1/26	6,536	6,113
	Vontier Corp.	2.400%	4/1/28	6,810	6,037
	Vontier Corp.	2.950%	4/1/31	8,048	6,628
	Waste Connections Inc.	4.250%	12/1/28	3,171	3,062
	Waste Connections Inc.	3.500%	5/1/29	8,821	8,243
	Waste Connections Inc.	2.600%	2/1/30	8,720	7,680
	Waste Connections Inc.	2.200%	1/15/32	15,644	12,728
	Waste Connections Inc.	4.200%	1/15/33	2,667	2,473
	Waste Connections Inc.	3.050%	4/1/50	6,595	4,376
	Waste Connections Inc.	2.950%	1/15/52	9,320	5,960
	Waste Management Inc.	0.750%	11/15/25	3,847	3,615
2	Waste Management Inc.	4.950%	7/3/27	7,525	7,515
	Waste Management Inc.	3.150%	11/15/27	18,235	17,211
	Waste Management Inc.	4.875%	2/15/29	15,050	15,006
	Waste Management Inc.	2.000%	6/1/29	3,371	2,945
	Waste Management Inc.	1.500%	3/15/31	18,210	14,576
2	Waste Management Inc.	4.950%	7/3/31	7,050	6,990
	Waste Management Inc.	4.625%	2/15/33	10,075	9,729
	Waste Management Inc.	4.875%	2/15/34	17,968	17,597
	Waste Management Inc.	2.950%	6/1/41	10,167	7,357
	Waste Management Inc.	2.500%	11/15/50	9,918	5,894
	Westinghouse Air Brake Technologies Corp.	3.450%	11/15/26	12,099	11,569
	Westinghouse Air Brake Technologies Corp.	4.700%	9/15/28	16,135	15,820
	WW Grainger Inc.	3.750%	5/15/46	5,968	4,640
	WW Grainger Inc.	4.200%	5/15/47	5,305	4,396
	Xylem Inc.	3.250%	11/1/26	6,269	5,993
	Xylem Inc.	1.950%	1/30/28	8,900	7,994
	Xylem Inc.	2.250%	1/30/31	6,725	5,644
	Xylem Inc.	4.375%	11/1/46	5,300	4,427
					6,038,363
	Materials (0.8%)				
	Air Products and Chemicals Inc.	1.500%	10/15/25	1,416	1,349
	Air Products and Chemicals Inc.	1.850%	5/15/27	8,392	7,706
	Air Products and Chemicals Inc.	2.050%	5/15/30	10,370	8,885

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Air Products and Chemicals Inc.	4.750%	2/8/31	10,050	9,946
Air Products and Chemicals Inc.	4.800%	3/3/33	4,225	4,161
Air Products and Chemicals Inc.	2.700%	5/15/40	12,063	8,616
Air Products and Chemicals Inc.	2.800%	5/15/50	11,711	7,519
Albemarle Corp.	4.650%	6/1/27	6,525	6,418
Albemarle Corp.	5.050%	6/1/32	7,780	7,474
Albemarle Corp.	5.450%	12/1/44	7,505	6,809
Albemarle Corp.	5.650%	6/1/52	6,105	5,414
Amcor Finance USA Inc.	5.625%	5/26/33	8,249	8,337
Amcor Flexibles North America Inc.	2.630%	6/19/30	13,827	11,855
Amcor Flexibles North America Inc.	2.690%	5/25/31	6,252	5,256
Amcor Group Finance plc	5.450%	5/23/29	6,600	6,624
AngloGold Ashanti Holdings plc	3.375%	11/1/28	9,985	8,958
AngloGold Ashanti Holdings plc	3.750%	10/1/30	9,130	7,980
ArcelorMittal SA	4.550%	3/11/26	6,191	6,078
ArcelorMittal SA	6.550%	11/29/27	18,085	18,653
ArcelorMittal SA	4.250%	7/16/29	7,182	6,873
ArcelorMittal SA	6.800%	11/29/32	12,850	13,556
ArcelorMittal SA	6.000%	6/17/34	7,470	7,466
ArcelorMittal SA	7.000%	10/15/39	8,190	8,801
ArcelorMittal SA	6.750%	3/1/41	7,526	7,699
ArcelorMittal SA	6.350%	6/17/54	7,650	7,437
Barrick Gold Corp.	6.450%	10/15/35	3,130	3,355
Barrick North America Finance LLC	5.700%	5/30/41	11,564	11,447
Barrick North America Finance LLC	5.750%	5/1/43	11,979	11,904
Barrick PD Australia Finance Pty Ltd.	5.950%	10/15/39	14,554	14,809
Berry Global Inc.	1.570%	1/15/26	19,685	18,499
Berry Global Inc.	1.650%	1/15/27	26,601	24,217
Berry Global Inc.	5.500%	4/15/28	6,055	6,046
7 Berry Global Inc.	5.800%	6/15/31	11,035	11,037
7 Berry Global Inc.	5.650%	1/15/34	6,970	6,834
BHP Billiton Finance USA Ltd.	4.875%	2/27/26	13,924	13,823
BHP Billiton Finance USA Ltd.	6.420%	3/1/26	800	814
BHP Billiton Finance USA Ltd.	5.250%	9/8/26	10,520	10,538
BHP Billiton Finance USA Ltd.	4.750%	2/28/28	13,880	13,787
BHP Billiton Finance USA Ltd.	5.100%	9/8/28	8,050	8,081
BHP Billiton Finance USA Ltd.	5.250%	9/8/30	11,765	11,927
BHP Billiton Finance USA Ltd.	4.900%	2/28/33	8,395	8,230
BHP Billiton Finance USA Ltd.	5.250%	9/8/33	19,400	19,420
BHP Billiton Finance USA Ltd.	4.125%	2/24/42	14,796	12,545
BHP Billiton Finance USA Ltd.	5.000%	9/30/43	32,446	30,344
BHP Billiton Finance USA Ltd.	5.500%	9/8/53	8,865	8,786
Cabot Corp.	4.000%	7/1/29	5,388	5,080
Carlisle Cos. Inc.	3.750%	12/1/27	7,746	7,379
Carlisle Cos. Inc.	2.750%	3/1/30	11,293	9,948
Celanese US Holdings LLC	1.400%	8/5/26	5,527	5,073
Celanese US Holdings LLC	6.165%	7/15/27	27,575	27,986
Celanese US Holdings LLC	6.350%	11/15/28	13,110	13,467
Celanese US Holdings LLC	6.330%	7/15/29	11,622	11,956
Celanese US Holdings LLC	6.550%	11/15/30	12,015	12,560
Celanese US Holdings LLC	6.379%	7/15/32	9,079	9,335
Celanese US Holdings LLC	6.700%	11/15/33	14,905	15,662
Celulosa Arauco y Constitucion SA	3.875%	11/2/27	6,185	5,786
Celulosa Arauco y Constitucion SA	5.500%	11/2/47	9,725	8,521
CF Industries Inc.	5.150%	3/15/34	11,055	10,605
CF Industries Inc.	4.950%	6/1/43	9,790	8,534
CF Industries Inc.	5.375%	3/15/44	10,348	9,492
CRH America Finance Inc.	5.400%	5/21/34	12,100	11,981
CRH SMW Finance DAC	5.200%	5/21/29	11,200	11,200
Dow Chemical Co.	4.800%	11/30/28	4,409	4,365
Dow Chemical Co.	7.375%	11/1/29	5,232	5,760
Dow Chemical Co.	2.100%	11/15/30	11,175	9,424
Dow Chemical Co.	4.250%	10/1/34	12,060	11,007
Dow Chemical Co.	9.400%	5/15/39	11,560	15,300
Dow Chemical Co.	5.250%	11/15/41	19,103	17,732
Dow Chemical Co.	4.375%	11/15/42	16,488	13,627
Dow Chemical Co.	4.625%	10/1/44	7,067	6,030
Dow Chemical Co.	5.550%	11/30/48	12,265	11,647
Dow Chemical Co.	4.800%	5/15/49	12,513	10,659
Dow Chemical Co.	3.600%	11/15/50	12,790	8,903

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Dow Chemical Co.	6.900%	5/15/53	6,220	6,913
DuPont de Nemours Inc.	4.493%	11/15/25	28,473	28,090
DuPont de Nemours Inc.	4.725%	11/15/28	25,679	25,575
DuPont de Nemours Inc.	5.319%	11/15/38	10,371	10,659
DuPont de Nemours Inc.	5.419%	11/15/48	24,924	25,819
Eagle Materials Inc.	2.500%	7/1/31	6,620	5,595
Eastman Chemical Co.	4.500%	12/1/28	2,234	2,171
Eastman Chemical Co.	5.750%	3/8/33	2,225	2,245
Eastman Chemical Co.	5.625%	2/20/34	7,600	7,551
Eastman Chemical Co.	4.800%	9/1/42	12,582	10,950
Eastman Chemical Co.	4.650%	10/15/44	13,588	11,379
Ecolab Inc.	2.700%	11/1/26	14,294	13,536
Ecolab Inc.	1.650%	2/1/27	4,422	4,069
Ecolab Inc.	3.250%	12/1/27	5,105	4,819
Ecolab Inc.	5.250%	1/15/28	4,340	4,383
Ecolab Inc.	4.800%	3/24/30	7,490	7,456
Ecolab Inc.	1.300%	1/30/31	5,283	4,204
Ecolab Inc.	2.125%	2/1/32	10,461	8,588
Ecolab Inc.	2.125%	8/15/50	6,320	3,531
Ecolab Inc.	2.700%	12/15/51	19,722	12,165
Ecolab Inc.	2.750%	8/18/55	18,433	11,076
EIDP Inc.	1.700%	7/15/25	8,202	7,893
EIDP Inc.	4.500%	5/15/26	7,630	7,526
EIDP Inc.	2.300%	7/15/30	6,550	5,637
EIDP Inc.	4.800%	5/15/33	7,840	7,561
FMC Corp.	5.150%	5/18/26	5,555	5,518
FMC Corp.	3.200%	10/1/26	6,536	6,198
FMC Corp.	3.450%	10/1/29	10,767	9,688
FMC Corp.	5.650%	5/18/33	7,118	7,011
FMC Corp.	4.500%	10/1/49	8,671	6,617
FMC Corp.	6.375%	5/18/53	6,560	6,505
Freeport-McMoRan Inc.	5.000%	9/1/27	6,224	6,160
Freeport-McMoRan Inc.	4.125%	3/1/28	7,467	7,166
Freeport-McMoRan Inc.	4.375%	8/1/28	10,107	9,761
Freeport-McMoRan Inc.	5.250%	9/1/29	10,900	10,844
Freeport-McMoRan Inc.	4.250%	3/1/30	10,559	9,986
Freeport-McMoRan Inc.	4.625%	8/1/30	10,631	10,234
Freeport-McMoRan Inc.	5.400%	11/14/34	7,757	7,608
Freeport-McMoRan Inc.	5.450%	3/15/43	22,810	21,517
Georgia-Pacific LLC	7.750%	11/15/29	7,235	8,155
Georgia-Pacific LLC	8.875%	5/15/31	5,128	6,251
Huntsman International LLC	4.500%	5/1/29	9,154	8,672
Huntsman International LLC	2.950%	6/15/31	5,304	4,341
International Flavors & Fragrances Inc.	4.450%	9/26/28	4,051	3,908
International Flavors & Fragrances Inc.	4.375%	6/1/47	7,156	5,510
International Flavors & Fragrances Inc.	5.000%	9/26/48	10,889	9,356
International Paper Co.	5.000%	9/15/35	6,047	5,703
International Paper Co.	6.000%	11/15/41	9,848	9,878
International Paper Co.	4.800%	6/15/44	15,692	13,631
International Paper Co.	4.400%	8/15/47	5,275	4,219
International Paper Co.	4.350%	8/15/48	8,575	6,945
Kinross Gold Corp.	4.500%	7/15/27	2,230	2,166
Kinross Gold Corp.	6.250%	7/15/33	6,372	6,649
Linde Inc.	4.700%	12/5/25	7,182	7,139
Linde Inc.	3.200%	1/30/26	8,211	7,964
Linde Inc.	1.100%	8/10/30	11,295	9,094
Linde Inc.	3.550%	11/7/42	3,895	3,102
Linde Inc.	2.000%	8/10/50	10,300	5,617
Lubrizol Corp.	6.500%	10/1/34	6,907	7,707
LYB International Finance BV	5.250%	7/15/43	4,467	4,053
LYB International Finance BV	4.875%	3/15/44	12,952	11,261
LYB International Finance III LLC	1.250%	10/1/25	4,395	4,160
LYB International Finance III LLC	2.250%	10/1/30	6,542	5,527
LYB International Finance III LLC	5.625%	5/15/33	3,448	3,491
LYB International Finance III LLC	5.500%	3/1/34	17,060	16,879
LYB International Finance III LLC	3.375%	10/1/40	3,814	2,788
LYB International Finance III LLC	4.200%	10/15/49	8,804	6,754
LYB International Finance III LLC	4.200%	5/1/50	15,741	11,966
LYB International Finance III LLC	3.625%	4/1/51	19,594	13,466
LYB International Finance III LLC	3.800%	10/1/60	6,345	4,290

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
LyondellBasell Industries NV	4.625%	2/26/55	13,862	11,245
Martin Marietta Materials Inc.	3.450%	6/1/27	7,341	7,016
Martin Marietta Materials Inc.	3.500%	12/15/27	12,630	12,001
4 Martin Marietta Materials Inc.	2.500%	3/15/30	7,188	6,241
Martin Marietta Materials Inc.	2.400%	7/15/31	10,148	8,399
Martin Marietta Materials Inc.	4.250%	12/15/47	11,176	9,081
Martin Marietta Materials Inc.	3.200%	7/15/51	13,297	8,852
Mosaic Co.	4.050%	11/15/27	9,522	9,137
Mosaic Co.	5.375%	11/15/28	5,100	5,119
Mosaic Co.	5.450%	11/15/33	10,103	10,010
Mosaic Co.	4.875%	11/15/41	7,146	6,269
Mosaic Co.	5.625%	11/15/43	7,022	6,640
NewMarket Corp.	2.700%	3/18/31	5,645	4,700
7 Newmont Corp.	5.300%	3/15/26	12,580	12,573
Newmont Corp.	2.800%	10/1/29	9,748	8,744
Newmont Corp.	2.250%	10/1/30	14,045	11,978
Newmont Corp.	2.600%	7/15/32	15,328	12,780
4 Newmont Corp.	5.875%	4/1/35	4,929	5,097
Newmont Corp.	6.250%	10/1/39	16,146	17,037
Newmont Corp.	4.875%	3/15/42	15,662	14,446
Newmont Corp.	5.450%	6/9/44	6,134	5,924
Nucor Corp.	4.300%	5/23/27	5,265	5,152
Nucor Corp.	3.950%	5/1/28	2,382	2,282
Nucor Corp.	2.700%	6/1/30	3,982	3,516
Nucor Corp.	3.125%	4/1/32	7,250	6,275
Nucor Corp.	6.400%	12/1/37	3,490	3,769
Nucor Corp.	2.979%	12/15/55	33,190	20,390
Nutrien Ltd.	5.950%	11/7/25	4,966	4,995
Nutrien Ltd.	4.000%	12/15/26	8,051	7,788
Nutrien Ltd.	5.200%	6/21/27	4,750	4,745
Nutrien Ltd.	4.900%	3/27/28	6,304	6,231
Nutrien Ltd.	2.950%	5/13/30	3,130	2,769
Nutrien Ltd.	5.400%	6/21/34	7,700	7,585
Nutrien Ltd.	4.125%	3/15/35	7,250	6,470
Nutrien Ltd.	5.875%	12/1/36	2,297	2,355
Nutrien Ltd.	5.625%	12/1/40	4,910	4,755
Nutrien Ltd.	4.900%	6/1/43	7,502	6,681
Nutrien Ltd.	5.250%	1/15/45	21,375	19,660
Nutrien Ltd.	5.000%	4/1/49	7,865	6,924
Nutrien Ltd.	5.800%	3/27/53	6,997	6,900
Packaging Corp. of America	3.400%	12/15/27	6,477	6,124
Packaging Corp. of America	3.000%	12/15/29	14,186	12,675
Packaging Corp. of America	4.050%	12/15/49	3,882	3,065
Packaging Corp. of America	3.050%	10/1/51	9,321	6,087
PPG Industries Inc.	1.200%	3/15/26	10,561	9,837
PPG Industries Inc.	2.550%	6/15/30	6,984	6,089
Reliance Inc.	1.300%	8/15/25	3,840	3,655
Reliance Inc.	2.150%	8/15/30	8,565	7,164
Rio Tinto Alcan Inc.	7.250%	3/15/31	5,331	5,915
Rio Tinto Alcan Inc.	5.750%	6/1/35	9,050	9,425
Rio Tinto Finance USA Ltd.	7.125%	7/15/28	10,320	11,129
Rio Tinto Finance USA Ltd.	5.200%	11/2/40	14,897	14,414
Rio Tinto Finance USA Ltd.	2.750%	11/2/51	22,787	14,118
Rio Tinto Finance USA plc	5.000%	3/9/33	8,590	8,551
Rio Tinto Finance USA plc	4.750%	3/22/42	8,088	7,475
Rio Tinto Finance USA plc	4.125%	8/21/42	10,458	8,854
Rio Tinto Finance USA plc	5.125%	3/9/53	8,115	7,637
Rohm & Haas Co.	7.850%	7/15/29	9,049	10,008
RPM International Inc.	3.750%	3/15/27	5,820	5,583
RPM International Inc.	4.550%	3/1/29	4,553	4,401
RPM International Inc.	2.950%	1/15/32	3,893	3,257
RPM International Inc.	5.250%	6/1/45	4,437	4,080
RPM International Inc.	4.250%	1/15/48	4,465	3,690
Sherwin-Williams Co.	3.450%	8/1/25	10,638	10,399
Sherwin-Williams Co.	4.250%	8/8/25	1,805	1,781
Sherwin-Williams Co.	3.950%	1/15/26	9,501	9,301
Sherwin-Williams Co.	3.450%	6/1/27	20,433	19,472
Sherwin-Williams Co.	2.950%	8/15/29	22,792	20,543
Sherwin-Williams Co.	2.300%	5/15/30	4,373	3,750
Sherwin-Williams Co.	2.200%	3/15/32	7,595	6,171

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Sherwin-Williams Co.	4.000%	12/15/42	2,337	1,879
Sherwin-Williams Co.	4.550%	8/1/45	5,049	4,284
Sherwin-Williams Co.	4.500%	6/1/47	10,866	9,174
Sherwin-Williams Co.	3.800%	8/15/49	7,053	5,321
Sherwin-Williams Co.	3.300%	5/15/50	9,369	6,378
Sherwin-Williams Co.	2.900%	3/15/52	5,161	3,225
7 Smurfit Kappa Treasury ULC	5.200%	1/15/30	9,719	9,668
7 Smurfit Kappa Treasury ULC	5.438%	4/3/34	12,855	12,736
7 Smurfit Kappa Treasury ULC	5.777%	4/3/54	17,853	17,729
Sonoco Products Co.	2.250%	2/1/27	3,119	2,883
Sonoco Products Co.	3.125%	5/1/30	8,781	7,793
Southern Copper Corp.	7.500%	7/27/35	12,598	14,603
Southern Copper Corp.	6.750%	4/16/40	16,193	17,607
Southern Copper Corp.	5.250%	11/8/42	18,213	16,956
Southern Copper Corp.	5.875%	4/23/45	19,381	19,119
Steel Dynamics Inc.	5.000%	12/15/26	2,345	2,328
Steel Dynamics Inc.	1.650%	10/15/27	3,995	3,563
Steel Dynamics Inc.	3.450%	4/15/30	13,163	12,025
Steel Dynamics Inc.	3.250%	1/15/31	8,014	7,098
2 Steel Dynamics Inc.	5.375%	8/15/34	3,800	3,731
Steel Dynamics Inc.	3.250%	10/15/50	5,625	3,699
Suzano Austria GmbH	2.500%	9/15/28	4,366	3,828
Suzano Austria GmbH	6.000%	1/15/29	29,547	29,466
Suzano Austria GmbH	5.000%	1/15/30	12,911	12,206
Suzano Austria GmbH	3.750%	1/15/31	16,104	13,992
4 Suzano Austria GmbH	3.125%	1/15/32	13,103	10,697
Suzano International Finance BV	5.500%	1/17/27	10,900	10,823
Teck Resources Ltd.	3.900%	7/15/30	8,610	7,988
Teck Resources Ltd.	6.125%	10/1/35	4,515	4,611
Teck Resources Ltd.	6.000%	8/15/40	8,935	8,793
Teck Resources Ltd.	5.200%	3/1/42	3,807	3,396
Teck Resources Ltd.	5.400%	2/1/43	3,742	3,393
Vale Overseas Ltd.	3.750%	7/8/30	20,555	18,495
Vale Overseas Ltd.	6.125%	6/12/33	19,234	19,341
Vale Overseas Ltd.	8.250%	1/17/34	4,562	5,336
Vale Overseas Ltd.	6.875%	11/21/36	19,671	21,002
Vale Overseas Ltd.	6.875%	11/10/39	15,849	16,878
Vale Overseas Ltd.	6.400%	6/28/54	2,875	2,828
Vale SA	5.625%	9/11/42	8,778	8,510
Vulcan Materials Co.	3.900%	4/1/27	5,154	4,988
Vulcan Materials Co.	3.500%	6/1/30	9,786	8,935
Vulcan Materials Co.	4.500%	6/15/47	12,589	10,489
Westlake Corp.	3.600%	8/15/26	15,947	15,343
Westlake Corp.	2.875%	8/15/41	4,325	2,920
Westlake Corp.	5.000%	8/15/46	13,370	11,704
Westlake Corp.	3.125%	8/15/51	8,372	5,263
Westlake Corp.	3.375%	8/15/61	6,255	3,788
WestRock MWV LLC	8.200%	1/15/30	7,039	8,025
WestRock MWV LLC	7.950%	2/15/31	4,086	4,629
WRKCo Inc.	4.650%	3/15/26	20,769	20,473
WRKCo Inc.	3.375%	9/15/27	17,110	16,199
WRKCo Inc.	4.000%	3/15/28	11,968	11,456
WRKCo Inc.	3.900%	6/1/28	5,668	5,393
WRKCo Inc.	4.900%	3/15/29	17,996	17,884
WRKCo Inc.	4.200%	6/1/32	3,620	3,386
WRKCo Inc.	3.000%	6/15/33	7,969	6,705
Yamana Gold Inc.	2.630%	8/15/31	6,542	5,442
				2,443,763
Real Estate (1.0%)				
Agree LP	2.000%	6/15/28	7,985	7,053
Agree LP	4.800%	10/1/32	3,235	3,033
Agree LP	2.600%	6/15/33	5,251	4,124
Agree LP	5.625%	6/15/34	4,161	4,120
Alexandria Real Estate Equities Inc.	4.300%	1/15/26	3,047	2,997
Alexandria Real Estate Equities Inc.	3.800%	4/15/26	9,460	9,197
Alexandria Real Estate Equities Inc.	3.950%	1/15/27	5,421	5,240
Alexandria Real Estate Equities Inc.	3.950%	1/15/28	7,003	6,701
Alexandria Real Estate Equities Inc.	4.500%	7/30/29	4,415	4,257
Alexandria Real Estate Equities Inc.	2.750%	12/15/29	6,745	5,919

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Alexandria Real Estate Equities Inc.	4.700%	7/1/30	8,957	8,653
Alexandria Real Estate Equities Inc.	4.900%	12/15/30	12,120	11,853
Alexandria Real Estate Equities Inc.	3.375%	8/15/31	14,346	12,640
Alexandria Real Estate Equities Inc.	2.000%	5/18/32	9,169	7,180
Alexandria Real Estate Equities Inc.	1.875%	2/1/33	15,304	11,517
Alexandria Real Estate Equities Inc.	2.950%	3/15/34	8,709	7,043
Alexandria Real Estate Equities Inc.	4.750%	4/15/35	6,456	5,990
Alexandria Real Estate Equities Inc.	4.850%	4/15/49	5,561	4,704
Alexandria Real Estate Equities Inc.	4.000%	2/1/50	9,016	6,684
Alexandria Real Estate Equities Inc.	3.000%	5/18/51	5,932	3,571
Alexandria Real Estate Equities Inc.	3.550%	3/15/52	15,102	10,130
Alexandria Real Estate Equities Inc.	5.150%	4/15/53	1,967	1,728
Alexandria Real Estate Equities Inc.	5.625%	5/15/54	10,150	9,521
American Assets Trust LP	3.375%	2/1/31	5,946	4,871
American Homes 4 Rent LP	4.250%	2/15/28	8,525	8,164
American Homes 4 Rent LP	4.900%	2/15/29	8,693	8,494
American Homes 4 Rent LP	3.625%	4/15/32	9,000	7,861
American Homes 4 Rent LP	5.500%	2/1/34	8,415	8,284
American Homes 4 Rent LP	5.500%	7/15/34	6,340	6,228
American Homes 4 Rent LP	3.375%	7/15/51	2,841	1,857
American Tower Corp.	1.300%	9/15/25	10,776	10,242
American Tower Corp.	1.600%	4/15/26	8,698	8,120
American Tower Corp.	1.450%	9/15/26	9,780	8,970
American Tower Corp.	3.375%	10/15/26	24,336	23,252
American Tower Corp.	2.750%	1/15/27	2,373	2,227
American Tower Corp.	3.125%	1/15/27	11,565	10,961
American Tower Corp.	3.650%	3/15/27	8,048	7,707
American Tower Corp.	3.550%	7/15/27	10,660	10,118
American Tower Corp.	3.600%	1/15/28	4,430	4,181
American Tower Corp.	1.500%	1/31/28	9,294	8,142
American Tower Corp.	5.250%	7/15/28	6,825	6,814
American Tower Corp.	5.200%	2/15/29	7,400	7,372
American Tower Corp.	3.950%	3/15/29	12,668	11,961
American Tower Corp.	3.800%	8/15/29	23,416	21,766
American Tower Corp.	2.900%	1/15/30	14,351	12,655
American Tower Corp.	2.100%	6/15/30	12,489	10,462
American Tower Corp.	1.875%	10/15/30	11,748	9,562
American Tower Corp.	2.700%	4/15/31	8,316	7,026
American Tower Corp.	2.300%	9/15/31	9,841	8,027
American Tower Corp.	4.050%	3/15/32	9,390	8,586
American Tower Corp.	5.550%	7/15/33	25,185	25,151
American Tower Corp.	5.450%	2/15/34	7,955	7,888
American Tower Corp.	3.700%	10/15/49	4,569	3,307
American Tower Corp.	3.100%	6/15/50	5,023	3,242
American Tower Corp.	2.950%	1/15/51	13,018	8,143
⁴ AvalonBay Communities Inc.	3.500%	11/15/25	6,089	5,946
⁴ AvalonBay Communities Inc.	2.950%	5/11/26	5,406	5,187
⁴ AvalonBay Communities Inc.	2.900%	10/15/26	6,432	6,106
⁴ AvalonBay Communities Inc.	3.350%	5/15/27	13,506	12,892
⁴ AvalonBay Communities Inc.	3.200%	1/15/28	5,789	5,441
AvalonBay Communities Inc.	1.900%	12/1/28	2,710	2,385
⁴ AvalonBay Communities Inc.	3.300%	6/1/29	4,115	3,796
⁴ AvalonBay Communities Inc.	2.300%	3/1/30	7,116	6,148
⁴ AvalonBay Communities Inc.	2.450%	1/15/31	3,356	2,853
AvalonBay Communities Inc.	2.050%	1/15/32	8,455	6,917
AvalonBay Communities Inc.	5.000%	2/15/33	6,620	6,459
AvalonBay Communities Inc.	5.350%	6/1/34	5,100	5,101
⁴ AvalonBay Communities Inc.	3.900%	10/15/46	5,035	3,924
⁴ AvalonBay Communities Inc.	4.150%	7/1/47	959	774
⁴ AvalonBay Communities Inc.	4.350%	4/15/48	4,355	3,614
Boston Properties LP	3.650%	2/1/26	11,940	11,523
Boston Properties LP	2.750%	10/1/26	22,677	21,156
Boston Properties LP	4.500%	12/1/28	4,582	4,316
Boston Properties LP	3.400%	6/21/29	9,045	8,040
Boston Properties LP	2.900%	3/15/30	20,399	17,322
Boston Properties LP	3.250%	1/30/31	14,827	12,537
Boston Properties LP	2.550%	4/1/32	9,198	7,178
Boston Properties LP	2.450%	10/1/33	13,285	9,853
Boston Properties LP	6.500%	1/15/34	6,699	6,825
Brixmor Operating Partnership LP	4.125%	6/15/26	6,195	6,038

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Brixmor Operating Partnership LP	3.900%	3/15/27	3,774	3,626
Brixmor Operating Partnership LP	2.250%	4/1/28	14,551	12,974
Brixmor Operating Partnership LP	4.125%	5/15/29	9,168	8,658
Brixmor Operating Partnership LP	4.050%	7/1/30	10,754	9,978
Brixmor Operating Partnership LP	2.500%	8/16/31	9,984	8,205
Brixmor Operating Partnership LP	5.750%	2/15/35	5,190	5,178
Broadstone Net Lease LLC	2.600%	9/15/31	4,837	3,843
Camden Property Trust	4.100%	10/15/28	11,650	11,186
Camden Property Trust	3.150%	7/1/29	13,106	11,937
Camden Property Trust	2.800%	5/15/30	18,773	16,634
Camden Property Trust	3.350%	11/1/49	3,033	2,122
CBRE Services Inc.	4.875%	3/1/26	14,015	13,856
CBRE Services Inc.	5.500%	4/1/29	4,615	4,633
CBRE Services Inc.	2.500%	4/1/31	6,500	5,402
CBRE Services Inc.	5.950%	8/15/34	9,545	9,660
COPT Defense Properties LP	2.250%	3/15/26	3,828	3,615
COPT Defense Properties LP	2.000%	1/15/29	5,160	4,381
COPT Defense Properties LP	2.750%	4/15/31	5,404	4,469
COPT Defense Properties LP	2.900%	12/1/33	7,754	6,117
Crown Castle Inc.	1.350%	7/15/25	6,484	6,204
Crown Castle Inc.	4.450%	2/15/26	14,154	13,905
Crown Castle Inc.	3.700%	6/15/26	20,508	19,821
Crown Castle Inc.	2.900%	3/15/27	5,615	5,271
Crown Castle Inc.	3.650%	9/1/27	17,304	16,451
Crown Castle Inc.	5.000%	1/11/28	8,656	8,550
Crown Castle Inc.	3.800%	2/15/28	29,533	27,983
Crown Castle Inc.	4.800%	9/1/28	7,825	7,662
Crown Castle Inc.	4.300%	2/15/29	5,546	5,294
Crown Castle Inc.	3.100%	11/15/29	9,940	8,878
Crown Castle Inc.	3.300%	7/1/30	12,571	11,207
Crown Castle Inc.	2.250%	1/15/31	10,271	8,445
Crown Castle Inc.	2.100%	4/1/31	14,564	11,793
Crown Castle Inc.	2.500%	7/15/31	11,168	9,219
Crown Castle Inc.	5.100%	5/1/33	13,180	12,706
Crown Castle Inc.	2.900%	4/1/41	13,715	9,485
Crown Castle Inc.	4.750%	5/15/47	4,204	3,577
Crown Castle Inc.	5.200%	2/15/49	12,091	10,962
Crown Castle Inc.	4.000%	11/15/49	4,384	3,329
Crown Castle Inc.	4.150%	7/1/50	6,213	4,834
Crown Castle Inc.	3.250%	1/15/51	13,634	9,025
CubeSmart LP	4.000%	11/15/25	4,190	4,094
CubeSmart LP	3.125%	9/1/26	4,236	4,035
CubeSmart LP	2.250%	12/15/28	4,925	4,338
CubeSmart LP	4.375%	2/15/29	5,590	5,356
CubeSmart LP	3.000%	2/15/30	4,864	4,306
CubeSmart LP	2.500%	2/15/32	11,986	9,800
Digital Realty Trust LP	3.700%	8/15/27	14,276	13,622
Digital Realty Trust LP	5.550%	1/15/28	7,520	7,587
Digital Realty Trust LP	4.450%	7/15/28	13,565	13,147
Digital Realty Trust LP	3.600%	7/1/29	17,277	16,017
DOC DR LLC	4.300%	3/15/27	10,060	9,840
DOC DR LLC	3.950%	1/15/28	3,384	3,235
DOC DR LLC	2.625%	11/1/31	21,010	17,356
EPR Properties	4.750%	12/15/26	641	620
EPR Properties	4.500%	6/1/27	8,213	7,860
EPR Properties	4.950%	4/15/28	4,966	4,754
EPR Properties	3.750%	8/15/29	6,765	6,031
EPR Properties	3.600%	11/15/31	3,285	2,740
Equinix Inc.	1.250%	7/15/25	5,648	5,396
Equinix Inc.	1.000%	9/15/25	5,679	5,376
Equinix Inc.	1.450%	5/15/26	5,296	4,917
Equinix Inc.	2.900%	11/18/26	14,631	13,814
Equinix Inc.	1.800%	7/15/27	11,348	10,252
Equinix Inc.	1.550%	3/15/28	6,742	5,895
Equinix Inc.	2.000%	5/15/28	3,976	3,520
Equinix Inc.	3.200%	11/18/29	27,859	25,123
Equinix Inc.	2.150%	7/15/30	17,734	14,863
Equinix Inc.	2.500%	5/15/31	11,345	9,498
Equinix Inc.	3.000%	7/15/50	6,431	4,073
Equinix Inc.	2.950%	9/15/51	6,485	4,004

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Equinix Inc.	3.400%	2/15/52	8,035	5,500
ERP Operating LP	2.850%	11/1/26	14,538	13,792
ERP Operating LP	3.250%	8/1/27	5,391	5,103
ERP Operating LP	3.500%	3/1/28	15,487	14,678
ERP Operating LP	4.150%	12/1/28	4,643	4,484
ERP Operating LP	3.000%	7/1/29	6,624	6,018
ERP Operating LP	2.500%	2/15/30	8,824	7,697
ERP Operating LP	1.850%	8/1/31	1,922	1,552
ERP Operating LP	4.500%	7/1/44	10,962	9,284
ERP Operating LP	4.500%	6/1/45	2,990	2,506
ERP Operating LP	4.000%	8/1/47	4,746	3,648
Essential Properties LP	2.950%	7/15/31	4,360	3,588
Essex Portfolio LP	3.375%	4/15/26	11,539	11,131
Essex Portfolio LP	1.700%	3/1/28	7,030	6,170
Essex Portfolio LP	4.000%	3/1/29	11,730	11,083
Essex Portfolio LP	3.000%	1/15/30	14,813	13,129
Essex Portfolio LP	1.650%	1/15/31	3,942	3,126
Essex Portfolio LP	2.550%	6/15/31	2,250	1,874
Essex Portfolio LP	2.650%	3/15/32	8,487	7,007
Essex Portfolio LP	4.500%	3/15/48	7,570	6,240
Extra Space Storage LP	3.500%	7/1/26	18,950	18,227
Extra Space Storage LP	3.875%	12/15/27	1,635	1,559
Extra Space Storage LP	5.700%	4/1/28	6,630	6,698
Extra Space Storage LP	3.900%	4/1/29	6,188	5,822
Extra Space Storage LP	2.200%	10/15/30	4,624	3,839
Extra Space Storage LP	5.900%	1/15/31	4,740	4,840
Extra Space Storage LP	2.550%	6/1/31	6,120	5,093
Extra Space Storage LP	2.400%	10/15/31	7,178	5,893
Extra Space Storage LP	2.350%	3/15/32	13,837	11,036
Extra Space Storage LP	5.400%	2/1/34	7,472	7,313
Federal Realty OP LP	1.250%	2/15/26	1,666	1,555
Federal Realty OP LP	3.250%	7/15/27	6,295	5,938
Federal Realty OP LP	5.375%	5/1/28	2,780	2,781
Federal Realty OP LP	3.200%	6/15/29	6,435	5,836
Federal Realty OP LP	4.500%	12/1/44	14,993	12,131
GLP Capital LP	5.375%	4/15/26	15,319	15,196
GLP Capital LP	5.750%	6/1/28	6,561	6,577
GLP Capital LP	5.300%	1/15/29	8,554	8,424
GLP Capital LP	4.000%	1/15/30	13,559	12,398
GLP Capital LP	4.000%	1/15/31	12,145	10,892
GLP Capital LP	6.750%	12/1/33	5,115	5,359
Healthcare Realty Holdings LP	3.500%	8/1/26	10,381	9,929
Healthcare Realty Holdings LP	3.750%	7/1/27	8,492	8,042
Healthcare Realty Holdings LP	3.100%	2/15/30	4,724	4,123
Healthcare Realty Holdings LP	2.000%	3/15/31	11,165	8,805
Healthpeak OP LLC	3.250%	7/15/26	18,886	18,096
Healthpeak OP LLC	2.125%	12/1/28	3,136	2,764
Healthpeak OP LLC	3.500%	7/15/29	12,677	11,702
Healthpeak OP LLC	3.000%	1/15/30	18,407	16,333
Healthpeak OP LLC	2.875%	1/15/31	6,482	5,592
Healthpeak OP LLC	5.250%	12/15/32	6,510	6,393
Healthpeak OP LLC	6.750%	2/1/41	2,235	2,438
Highwoods Realty LP	3.875%	3/1/27	6,773	6,415
Highwoods Realty LP	4.125%	3/15/28	4,079	3,815
Highwoods Realty LP	4.200%	4/15/29	4,492	4,112
Highwoods Realty LP	3.050%	2/15/30	9,035	7,656
Highwoods Realty LP	2.600%	2/1/31	10,789	8,624
⁴ Host Hotels & Resorts LP	4.500%	2/1/26	2,625	2,580
⁴ Host Hotels & Resorts LP	3.375%	12/15/29	8,805	7,862
⁴ Host Hotels & Resorts LP	3.500%	9/15/30	14,175	12,517
⁴ Host Hotels & Resorts LP	2.900%	12/15/31	5,639	4,699
Host Hotels & Resorts LP	5.700%	7/1/34	7,695	7,564
Invitation Homes Operating Partnership LP	5.450%	8/15/30	2,998	3,002
Invitation Homes Operating Partnership LP	2.000%	8/15/31	6,532	5,180
Invitation Homes Operating Partnership LP	4.150%	4/15/32	8,555	7,809
Invitation Homes Operating Partnership LP	5.500%	8/15/33	4,469	4,409
Invitation Homes Operating Partnership LP	2.700%	1/15/34	9,295	7,328
Jones Lang LaSalle Inc.	6.875%	12/1/28	5,720	6,024
Kilroy Realty LP	3.450%	12/15/24	5,560	5,489
Kilroy Realty LP	4.375%	10/1/25	4,480	4,387

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Kilroy Realty LP	4.750%	12/15/28	4,849	4,585
Kilroy Realty LP	4.250%	8/15/29	3,188	2,889
Kilroy Realty LP	3.050%	2/15/30	7,256	6,117
Kilroy Realty LP	2.500%	11/15/32	3,806	2,848
Kilroy Realty LP	2.650%	11/15/33	13,610	9,997
Kimco Realty OP LLC	2.800%	10/1/26	7,283	6,890
Kimco Realty OP LLC	3.800%	4/1/27	4,740	4,559
Kimco Realty OP LLC	1.900%	3/1/28	11,545	10,289
Kimco Realty OP LLC	2.250%	12/1/31	4,084	3,274
Kimco Realty OP LLC	3.200%	4/1/32	7,721	6,623
Kimco Realty OP LLC	4.600%	2/1/33	8,125	7,621
Kimco Realty OP LLC	6.400%	3/1/34	8,552	9,047
Kimco Realty OP LLC	4.250%	4/1/45	1,865	1,490
Kimco Realty OP LLC	4.125%	12/1/46	1,250	953
Kimco Realty OP LLC	4.450%	9/1/47	6,160	4,934
Kimco Realty OP LLC	3.700%	10/1/49	2,550	1,844
Kite Realty Group LP	4.000%	10/1/26	8,855	8,568
Kite Realty Group LP	5.500%	3/1/34	4,594	4,492
Kite Realty Group Trust	4.750%	9/15/30	5,025	4,798
LXP Industrial Trust	6.750%	11/15/28	3,945	4,085
LXP Industrial Trust	2.700%	9/15/30	3,396	2,866
LXP Industrial Trust	2.375%	10/1/31	6,875	5,488
Mid-America Apartments LP	3.600%	6/1/27	10,182	9,766
Mid-America Apartments LP	4.200%	6/15/28	2,656	2,574
Mid-America Apartments LP	3.950%	3/15/29	2,463	2,356
Mid-America Apartments LP	2.750%	3/15/30	15,210	13,465
Mid-America Apartments LP	1.700%	2/15/31	9,125	7,320
Mid-America Apartments LP	5.300%	2/15/32	2,000	1,992
National Health Investors Inc.	3.000%	2/1/31	6,239	5,099
NNN REIT Inc.	3.600%	12/15/26	3,553	3,409
NNN REIT Inc.	3.500%	10/15/27	12,695	12,028
NNN REIT Inc.	4.300%	10/15/28	3,917	3,774
NNN REIT Inc.	2.500%	4/15/30	8,037	6,897
NNN REIT Inc.	5.600%	10/15/33	6,695	6,665
NNN REIT Inc.	5.500%	6/15/34	6,305	6,248
NNN REIT Inc.	4.800%	10/15/48	4,794	4,073
NNN REIT Inc.	3.100%	4/15/50	11,193	7,112
NNN REIT Inc.	3.500%	4/15/51	4,216	2,931
NNN REIT Inc.	3.000%	4/15/52	6,077	3,779
Omega Healthcare Investors Inc.	5.250%	1/15/26	4,984	4,937
Omega Healthcare Investors Inc.	4.500%	4/1/27	8,655	8,379
Omega Healthcare Investors Inc.	4.750%	1/15/28	8,580	8,306
Omega Healthcare Investors Inc.	3.625%	10/1/29	6,437	5,747
Omega Healthcare Investors Inc.	3.375%	2/1/31	23,280	19,861
Omega Healthcare Investors Inc.	3.250%	4/15/33	6,109	4,939
Phillips Edison Grocery Center Operating Partnership I LP	2.625%	11/15/31	7,500	6,117
Piedmont Operating Partnership LP	9.250%	7/20/28	6,621	7,061
Piedmont Operating Partnership LP	6.875%	7/15/29	5,000	4,939
Piedmont Operating Partnership LP	3.150%	8/15/30	4,480	3,563
Piedmont Operating Partnership LP	2.750%	4/1/32	3,975	2,917
Prologis LP	3.250%	6/30/26	6,894	6,646
Prologis LP	3.250%	10/1/26	4,002	3,836
Prologis LP	2.125%	4/15/27	11,319	10,453
Prologis LP	3.375%	12/15/27	7,696	7,298
Prologis LP	4.875%	6/15/28	7,505	7,473
Prologis LP	3.875%	9/15/28	6,693	6,407
Prologis LP	4.000%	9/15/28	4,568	4,397
Prologis LP	4.375%	2/1/29	7,685	7,486
Prologis LP	2.875%	11/15/29	3,737	3,357
Prologis LP	2.250%	4/15/30	24,379	20,979
Prologis LP	1.750%	7/1/30	7,856	6,499
Prologis LP	1.250%	10/15/30	6,837	5,456
Prologis LP	1.750%	2/1/31	3,954	3,209
Prologis LP	1.625%	3/15/31	12,981	10,375
Prologis LP	2.250%	1/15/32	5,747	4,701
Prologis LP	4.750%	6/15/33	6,841	6,592
Prologis LP	5.125%	1/15/34	8,826	8,709
Prologis LP	5.000%	3/15/34	14,391	14,084
Prologis LP	4.375%	9/15/48	5,244	4,398
Prologis LP	3.050%	3/1/50	8,000	5,247

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Prologis LP	3.000%	4/15/50	13,238	8,578
Prologis LP	2.125%	10/15/50	9,036	4,799
Prologis LP	5.250%	6/15/53	9,492	8,966
Prologis LP	5.250%	3/15/54	7,430	7,030
Public Storage Operating Co.	0.875%	2/15/26	3,695	3,447
Public Storage Operating Co.	1.500%	11/9/26	8,771	8,072
Public Storage Operating Co.	3.094%	9/15/27	6,829	6,435
Public Storage Operating Co.	5.125%	1/15/29	6,560	6,619
Public Storage Operating Co.	3.385%	5/1/29	11,012	10,281
Public Storage Operating Co.	5.100%	8/1/33	8,186	8,120
Public Storage Operating Co.	5.350%	8/1/53	11,550	11,138
Rayonier LP	2.750%	5/17/31	2,658	2,220
Realty Income Corp.	4.625%	11/1/25	11,989	11,848
Realty Income Corp.	0.750%	3/15/26	4,548	4,202
Realty Income Corp.	4.875%	6/1/26	7,004	6,939
Realty Income Corp.	4.450%	9/15/26	5,376	5,259
Realty Income Corp.	4.125%	10/15/26	15,317	14,933
Realty Income Corp.	3.000%	1/15/27	9,315	8,823
Realty Income Corp.	3.200%	1/15/27	3,979	3,766
Realty Income Corp.	3.950%	8/15/27	15,052	14,509
Realty Income Corp.	3.400%	1/15/28	7,132	6,725
Realty Income Corp.	3.650%	1/15/28	10,728	10,205
Realty Income Corp.	2.200%	6/15/28	3,880	3,469
Realty Income Corp.	4.750%	2/15/29	3,108	3,053
Realty Income Corp.	3.250%	6/15/29	10,610	9,749
Realty Income Corp.	4.000%	7/15/29	6,883	6,513
Realty Income Corp.	3.100%	12/15/29	17,036	15,314
Realty Income Corp.	3.400%	1/15/30	6,605	6,016
Realty Income Corp.	3.250%	1/15/31	21,690	19,170
Realty Income Corp.	3.200%	2/15/31	5,420	4,752
Realty Income Corp.	2.700%	2/15/32	4,755	3,954
Realty Income Corp.	5.625%	10/13/32	4,658	4,718
Realty Income Corp.	2.850%	12/15/32	8,208	6,768
Realty Income Corp.	1.800%	3/15/33	7,155	5,382
Realty Income Corp.	5.125%	2/15/34	14,375	13,950
Realty Income Corp.	4.650%	3/15/47	11,704	10,085
Regency Centers LP	3.600%	2/1/27	4,549	4,364
Regency Centers LP	4.125%	3/15/28	3,880	3,735
Regency Centers LP	2.950%	9/15/29	8,940	8,023
Regency Centers LP	3.700%	6/15/30	8,510	7,831
Regency Centers LP	5.250%	1/15/34	5,105	4,972
Regency Centers LP	4.400%	2/1/47	5,750	4,643
Regency Centers LP	4.650%	3/15/49	3,910	3,236
Rexford Industrial Realty LP	5.000%	6/15/28	3,325	3,289
Rexford Industrial Realty LP	2.125%	12/1/30	5,205	4,266
Rexford Industrial Realty LP	2.150%	9/1/31	5,136	4,093
Sabra Health Care LP	5.125%	8/15/26	14,495	14,281
Sabra Health Care LP	3.900%	10/15/29	16,541	14,952
Sabra Health Care LP	3.200%	12/1/31	100	83
Safehold GL Holdings LLC	2.800%	6/15/31	2,785	2,328
Safehold GL Holdings LLC	2.850%	1/15/32	8,665	7,119
Safehold GL Holdings LLC	6.100%	4/1/34	2,323	2,297
Simon Property Group LP	3.500%	9/1/25	18,152	17,765
Simon Property Group LP	3.300%	1/15/26	3,204	3,105
Simon Property Group LP	3.250%	11/30/26	6,417	6,132
Simon Property Group LP	1.375%	1/15/27	4,109	3,744
Simon Property Group LP	3.375%	6/15/27	13,513	12,894
Simon Property Group LP	3.375%	12/1/27	14,185	13,419
Simon Property Group LP	1.750%	2/1/28	14,935	13,306
Simon Property Group LP	2.450%	9/13/29	32,823	28,841
Simon Property Group LP	2.650%	7/15/30	8,293	7,221
Simon Property Group LP	2.200%	2/1/31	5,285	4,367
Simon Property Group LP	2.250%	1/15/32	8,215	6,668
Simon Property Group LP	2.650%	2/1/32	7,687	6,415
Simon Property Group LP	6.250%	1/15/34	6,400	6,750
Simon Property Group LP	6.750%	2/1/40	12,263	13,300
Simon Property Group LP	4.750%	3/15/42	1,996	1,758
Simon Property Group LP	4.250%	10/1/44	1,764	1,432
Simon Property Group LP	4.250%	11/30/46	8,250	6,633
Simon Property Group LP	3.250%	9/13/49	12,996	8,714

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Simon Property Group LP	3.800%	7/15/50	12,627	9,269
Simon Property Group LP	6.650%	1/15/54	6,400	7,042
SITE Centers Corp.	3.625%	2/1/25	5,929	5,856
SITE Centers Corp.	4.250%	2/1/26	2,995	2,961
SITE Centers Corp.	4.700%	6/1/27	9,440	9,377
Store Capital LLC	4.500%	3/15/28	5,905	5,620
Store Capital LLC	4.625%	3/15/29	4,685	4,426
Store Capital LLC	2.750%	11/18/30	3,113	2,577
Sun Communities Operating LP	2.300%	11/1/28	1,775	1,559
Sun Communities Operating LP	5.500%	1/15/29	8,635	8,636
Sun Communities Operating LP	4.200%	4/15/32	15,165	13,600
Tanger Properties LP	3.125%	9/1/26	6,075	5,732
Tanger Properties LP	3.875%	7/15/27	3,320	3,149
Tanger Properties LP	2.750%	9/1/31	5,045	4,109
4 UDR Inc.	2.950%	9/1/26	8,930	8,458
4 UDR Inc.	3.500%	7/1/27	3,610	3,420
4 UDR Inc.	3.500%	1/15/28	6,670	6,285
4 UDR Inc.	3.200%	1/15/30	2,315	2,089
UDR Inc.	3.000%	8/15/31	7,455	6,432
4 UDR Inc.	2.100%	8/1/32	2,689	2,102
4 UDR Inc.	1.900%	3/15/33	7,753	5,860
4 UDR Inc.	2.100%	6/15/33	3,950	3,000
UDR Inc.	3.100%	11/1/34	4,905	3,951
Ventas Realty LP	4.125%	1/15/26	4,313	4,216
Ventas Realty LP	3.250%	10/15/26	2,715	2,581
Ventas Realty LP	3.850%	4/1/27	6,297	6,052
Ventas Realty LP	4.000%	3/1/28	14,958	14,272
Ventas Realty LP	4.400%	1/15/29	6,309	6,065
Ventas Realty LP	3.000%	1/15/30	7,970	7,037
Ventas Realty LP	4.750%	11/15/30	6,969	6,699
Ventas Realty LP	5.625%	7/1/34	3,114	3,084
Ventas Realty LP	5.700%	9/30/43	4,684	4,490
Ventas Realty LP	4.375%	2/1/45	4,855	3,815
Ventas Realty LP	4.875%	4/15/49	6,992	5,939
VICI Properties LP	4.750%	2/15/28	16,165	15,772
VICI Properties LP	4.950%	2/15/30	12,980	12,523
VICI Properties LP	5.125%	5/15/32	19,317	18,407
VICI Properties LP	5.750%	4/1/34	7,100	7,025
VICI Properties LP	5.625%	5/15/52	14,790	13,243
VICI Properties LP	6.125%	4/1/54	2,005	1,919
Welltower OP LLC	4.250%	4/1/26	23,380	22,904
Welltower OP LLC	2.700%	2/15/27	18,527	17,456
Welltower OP LLC	4.250%	4/15/28	6,241	6,036
Welltower OP LLC	4.125%	3/15/29	18,024	17,222
Welltower OP LLC	3.100%	1/15/30	13,487	12,084
Welltower OP LLC	2.750%	1/15/31	17,030	14,669
Welltower OP LLC	3.850%	6/15/32	4,687	4,221
Welltower OP LLC	6.500%	3/15/41	6,057	6,535
Welltower OP LLC	5.125%	3/15/43	675	609
Welltower OP LLC	4.950%	9/1/48	4,062	3,675
Weyerhaeuser Co.	4.750%	5/15/26	4,341	4,293
Weyerhaeuser Co.	4.000%	11/15/29	4,331	4,068
Weyerhaeuser Co.	4.000%	4/15/30	12,800	11,951
Weyerhaeuser Co.	7.375%	3/15/32	5,144	5,752
Weyerhaeuser Co.	3.375%	3/9/33	5,662	4,849
Weyerhaeuser Co.	4.000%	3/9/52	4,387	3,322
WP Carey Inc.	4.250%	10/1/26	5,037	4,906
WP Carey Inc.	3.850%	7/15/29	5,361	5,005
WP Carey Inc.	2.250%	4/1/33	14,110	10,924
				3,124,103
Technology (2.2%)				
Adobe Inc.	2.150%	2/1/27	13,845	12,909
Adobe Inc.	4.850%	4/4/27	6,305	6,304
Adobe Inc.	2.300%	2/1/30	16,206	14,198
Adobe Inc.	4.950%	4/4/34	9,065	9,021
Advanced Micro Devices Inc.	4.393%	6/1/52	1,858	1,568
Amdocs Ltd.	2.538%	6/15/30	9,000	7,667
Analog Devices Inc.	3.500%	12/5/26	7,098	6,848
Analog Devices Inc.	3.450%	6/15/27	7,258	6,964

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Analog Devices Inc.	1.700%	10/1/28	11,795	10,393
Analog Devices Inc.	2.100%	10/1/31	15,791	13,062
Analog Devices Inc.	2.800%	10/1/41	22,706	16,000
Analog Devices Inc.	2.950%	10/1/51	16,018	10,453
Apple Inc.	2.750%	1/13/25	1	—
Apple Inc.	0.550%	8/20/25	18,082	17,170
Apple Inc.	0.700%	2/8/26	22,231	20,768
Apple Inc.	3.250%	2/23/26	25,826	25,116
Apple Inc.	2.450%	8/4/26	48,388	45,961
Apple Inc.	2.050%	9/11/26	20,358	19,141
Apple Inc.	3.350%	2/9/27	41,833	40,345
Apple Inc.	3.200%	5/11/27	53,397	51,184
Apple Inc.	3.000%	6/20/27	6,799	6,475
Apple Inc.	2.900%	9/12/27	41,041	38,771
Apple Inc.	3.000%	11/13/27	18,221	17,262
Apple Inc.	1.200%	2/8/28	32,123	28,409
Apple Inc.	4.000%	5/10/28	31,330	30,677
Apple Inc.	1.400%	8/5/28	9,890	8,706
Apple Inc.	2.200%	9/11/29	29,737	26,377
Apple Inc.	4.150%	5/10/30	6,852	6,725
Apple Inc.	1.650%	5/11/30	25,573	21,541
Apple Inc.	1.250%	8/20/30	23,189	18,989
Apple Inc.	1.650%	2/8/31	42,018	34,747
Apple Inc.	1.700%	8/5/31	12,303	10,061
Apple Inc.	3.350%	8/8/32	15,432	13,999
Apple Inc.	4.500%	2/23/36	17,847	17,426
Apple Inc.	2.375%	2/8/41	18,289	12,643
Apple Inc.	3.850%	5/4/43	32,968	27,596
Apple Inc.	4.450%	5/6/44	4,039	3,732
Apple Inc.	3.450%	2/9/45	33,526	26,018
Apple Inc.	4.375%	5/13/45	27,608	24,560
Apple Inc.	4.650%	2/23/46	43,697	40,323
Apple Inc.	3.850%	8/4/46	32,869	26,826
Apple Inc.	3.750%	9/12/47	18,804	15,002
Apple Inc.	3.750%	11/13/47	16,319	12,983
Apple Inc.	2.950%	9/11/49	18,196	12,428
Apple Inc.	2.650%	5/11/50	51,062	32,607
Apple Inc.	2.400%	8/20/50	30,335	18,355
Apple Inc.	2.650%	2/8/51	49,213	31,097
Apple Inc.	2.700%	8/5/51	23,167	14,701
Apple Inc.	3.950%	8/8/52	13,165	10,687
Apple Inc.	4.850%	5/10/53	5,791	5,613
Apple Inc.	2.550%	8/20/60	12,630	7,675
Apple Inc.	2.800%	2/8/61	32,224	19,679
Apple Inc.	2.850%	8/5/61	20,202	12,422
Applied Materials Inc.	3.900%	10/1/25	14,205	14,000
Applied Materials Inc.	3.300%	4/1/27	15,491	14,881
Applied Materials Inc.	1.750%	6/1/30	11,150	9,388
Applied Materials Inc.	5.100%	10/1/35	11,573	11,715
Applied Materials Inc.	5.850%	6/15/41	9,001	9,513
Applied Materials Inc.	4.350%	4/1/47	6,364	5,556
Applied Materials Inc.	2.750%	6/1/50	10,445	6,829
Arrow Electronics Inc.	3.875%	1/12/28	7,145	6,765
Arrow Electronics Inc.	2.950%	2/15/32	6,551	5,473
Arrow Electronics Inc.	5.875%	4/10/34	6,460	6,394
Atlassian Corp.	5.250%	5/15/29	6,650	6,649
Atlassian Corp.	5.500%	5/15/34	6,500	6,439
Autodesk Inc.	3.500%	6/15/27	10,165	9,736
Autodesk Inc.	2.850%	1/15/30	6,675	5,950
Autodesk Inc.	2.400%	12/15/31	14,625	12,127
Automatic Data Processing Inc.	3.375%	9/15/25	16,365	16,016
Automatic Data Processing Inc.	1.700%	5/15/28	18,000	16,067
Automatic Data Processing Inc.	1.250%	9/1/30	18,460	14,940
Avnet Inc.	4.625%	4/15/26	5,274	5,178
Avnet Inc.	6.250%	3/15/28	6,555	6,721
Avnet Inc.	3.000%	5/15/31	3,937	3,299
Block Financial LLC	5.250%	10/1/25	7,690	7,630
Block Financial LLC	2.500%	7/15/28	6,456	5,787
Block Financial LLC	3.875%	8/15/30	7,811	7,162
Booz Allen Hamilton Inc.	5.950%	8/4/33	9,000	9,244

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Broadcom Corp.	3.875%	1/15/27	53,652	51,934
Broadcom Corp.	3.500%	1/15/28	6,988	6,611
Broadcom Inc.	3.150%	11/15/25	21,634	20,967
Broadcom Inc.	3.459%	9/15/26	27,285	26,253
7 Broadcom Inc.	1.950%	2/15/28	10,335	9,248
Broadcom Inc.	4.110%	9/15/28	23,324	22,498
7 Broadcom Inc.	4.000%	4/15/29	3,860	3,677
Broadcom Inc.	4.750%	4/15/29	26,403	26,041
Broadcom Inc.	5.000%	4/15/30	24,272	24,293
Broadcom Inc.	4.150%	11/15/30	18,972	17,923
7 Broadcom Inc.	2.450%	2/15/31	35,576	29,956
7 Broadcom Inc.	4.150%	4/15/32	15,465	14,247
Broadcom Inc.	4.300%	11/15/32	26,840	25,085
7 Broadcom Inc.	2.600%	2/15/33	16,634	13,467
7 Broadcom Inc.	3.419%	4/15/33	35,888	30,930
7 Broadcom Inc.	3.469%	4/15/34	41,746	35,578
7 Broadcom Inc.	3.137%	11/15/35	35,705	28,586
7 Broadcom Inc.	3.187%	11/15/36	30,054	23,770
7 Broadcom Inc.	4.926%	5/15/37	36,187	34,024
7 Broadcom Inc.	3.500%	2/15/41	43,632	33,431
7 Broadcom Inc.	3.750%	2/15/51	17,965	13,344
Broadridge Financial Solutions Inc.	3.400%	6/27/26	2,950	2,835
Broadridge Financial Solutions Inc.	2.900%	12/1/29	9,785	8,719
Broadridge Financial Solutions Inc.	2.600%	5/1/31	13,084	11,033
CDW LLC	2.670%	12/1/26	7,164	6,702
CDW LLC	4.250%	4/1/28	11,262	10,745
CDW LLC	3.250%	2/15/29	7,310	6,596
CDW LLC	3.569%	12/1/31	8,302	7,235
CGI Inc.	1.450%	9/14/26	22,965	21,046
CGI Inc.	2.300%	9/14/31	5,155	4,103
Cintas Corp. No. 2	3.700%	4/1/27	14,479	13,940
Cintas Corp. No. 2	4.000%	5/1/32	10,325	9,685
Cisco Systems Inc.	2.950%	2/28/26	8,080	7,810
Cisco Systems Inc.	2.500%	9/20/26	8,106	7,705
Cisco Systems Inc.	4.800%	2/26/27	25,490	25,419
Cisco Systems Inc.	4.850%	2/26/29	54,595	54,578
Cisco Systems Inc.	4.950%	2/26/31	16,463	16,452
Cisco Systems Inc.	5.050%	2/26/34	42,540	42,499
Cisco Systems Inc.	5.900%	2/15/39	25,434	27,023
Cisco Systems Inc.	5.500%	1/15/40	25,888	26,294
Cisco Systems Inc.	5.300%	2/26/54	23,905	23,439
Cisco Systems Inc.	5.350%	2/26/64	11,875	11,550
Concentrix Corp.	6.650%	8/2/26	12,040	12,167
Concentrix Corp.	6.600%	8/2/28	12,040	12,188
Concentrix Corp.	6.850%	8/2/33	14,779	14,631
Corning Inc.	4.700%	3/15/37	3,911	3,614
Corning Inc.	5.750%	8/15/40	5,359	5,315
Corning Inc.	4.750%	3/15/42	12,515	11,170
Corning Inc.	5.350%	11/15/48	5,966	5,584
Corning Inc.	3.900%	11/15/49	2,885	2,163
Corning Inc.	4.375%	11/15/57	7,317	5,737
Corning Inc.	5.850%	11/15/68	4,865	4,761
Corning Inc.	5.450%	11/15/79	14,221	13,083
Dell Inc.	7.100%	4/15/28	2,085	2,222
Dell Inc.	6.500%	4/15/38	6,013	6,300
Dell International LLC	5.850%	7/15/25	16,863	16,892
Dell International LLC	6.020%	6/15/26	41,180	41,614
Dell International LLC	4.900%	10/1/26	26,892	26,629
Dell International LLC	6.100%	7/15/27	5,714	5,861
Dell International LLC	5.250%	2/1/28	13,595	13,685
Dell International LLC	5.300%	10/1/29	24,646	24,781
Dell International LLC	6.200%	7/15/30	7,705	8,085
Dell International LLC	5.750%	2/1/33	8,995	9,247
Dell International LLC	8.100%	7/15/36	13,632	16,241
Dell International LLC	3.375%	12/15/41	11,225	8,214
Dell International LLC	8.350%	7/15/46	7,551	9,556
Dell International LLC	3.450%	12/15/51	21,195	14,353
DXC Technology Co.	1.800%	9/15/26	12,631	11,596
DXC Technology Co.	2.375%	9/15/28	8,453	7,369
Equifax Inc.	2.600%	12/15/25	6,891	6,602

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Equifax Inc.	5.100%	12/15/27	2,755	2,745
Equifax Inc.	5.100%	6/1/28	21,245	21,156
Equifax Inc.	3.100%	5/15/30	10,427	9,308
Equifax Inc.	2.350%	9/15/31	18,442	15,134
Fidelity National Information Services Inc.	1.150%	3/1/26	16,232	15,134
Fidelity National Information Services Inc.	1.650%	3/1/28	6,540	5,763
Fidelity National Information Services Inc.	3.750%	5/21/29	6,609	6,282
Fidelity National Information Services Inc.	2.250%	3/1/31	20,206	16,868
Fidelity National Information Services Inc.	3.100%	3/1/41	15,281	10,974
Fidelity National Information Services Inc.	4.500%	8/15/46	3,122	2,557
Fiserv Inc.	3.200%	7/1/26	26,121	25,073
Fiserv Inc.	2.250%	6/1/27	13,123	12,111
Fiserv Inc.	4.200%	10/1/28	13,890	13,351
Fiserv Inc.	3.500%	7/1/29	41,076	37,986
Fiserv Inc.	2.650%	6/1/30	15,024	13,069
Fiserv Inc.	5.625%	8/21/33	8,060	8,131
Fiserv Inc.	5.450%	3/15/34	14,959	14,862
Fiserv Inc.	4.400%	7/1/49	30,426	24,682
Flex Ltd.	3.750%	2/1/26	8,151	7,909
Flex Ltd.	4.875%	6/15/29	10,336	10,010
Flex Ltd.	4.875%	5/12/30	4,426	4,279
Fortinet Inc.	1.000%	3/15/26	6,650	6,173
Fortinet Inc.	2.200%	3/15/31	6,575	5,414
Genpact Luxembourg Sarl	6.000%	6/4/29	5,160	5,219
Global Payments Inc.	1.200%	3/1/26	7,682	7,152
Global Payments Inc.	4.800%	4/1/26	11,309	11,168
Global Payments Inc.	2.150%	1/15/27	12,187	11,291
Global Payments Inc.	4.950%	8/15/27	3,346	3,312
Global Payments Inc.	4.450%	6/1/28	7,034	6,796
Global Payments Inc.	3.200%	8/15/29	22,377	20,118
Global Payments Inc.	2.900%	5/15/30	11,955	10,413
Global Payments Inc.	2.900%	11/15/31	13,235	11,071
Global Payments Inc.	5.400%	8/15/32	10,179	9,979
Global Payments Inc.	4.150%	8/15/49	9,686	7,287
Global Payments Inc.	5.950%	8/15/52	9,697	9,345
Hewlett Packard Enterprise Co.	4.900%	10/15/25	22,290	22,119
Hewlett Packard Enterprise Co.	1.750%	4/1/26	3,455	3,242
Hewlett Packard Enterprise Co.	5.250%	7/1/28	14,650	14,741
Hewlett Packard Enterprise Co.	6.200%	10/15/35	11,327	11,923
Hewlett Packard Enterprise Co.	6.350%	10/15/45	22,224	23,344
HP Inc.	1.450%	6/17/26	24,265	22,506
HP Inc.	3.000%	6/17/27	20,926	19,685
HP Inc.	4.750%	1/15/28	10,765	10,652
HP Inc.	4.000%	4/15/29	14,315	13,632
HP Inc.	3.400%	6/17/30	8,501	7,737
HP Inc.	2.650%	6/17/31	10,964	9,286
HP Inc.	4.200%	4/15/32	14,005	12,974
HP Inc.	5.500%	1/15/33	16,672	16,785
HP Inc.	6.000%	9/15/41	15,507	15,840
Hubbell Inc.	3.350%	3/1/26	4,200	4,066
Hubbell Inc.	3.150%	8/15/27	3,920	3,695
Hubbell Inc.	3.500%	2/15/28	12,120	11,443
Hubbell Inc.	2.300%	3/15/31	3,650	3,040
IBM International Capital Pte. Ltd.	4.900%	2/5/34	32,860	31,890
IBM International Capital Pte. Ltd.	5.300%	2/5/54	45,100	42,241
Intel Corp.	3.700%	7/29/25	34,334	33,745
Intel Corp.	2.600%	5/19/26	21,939	20,908
Intel Corp.	3.750%	3/25/27	13,446	13,012
Intel Corp.	3.750%	8/5/27	9,788	9,441
Intel Corp.	4.875%	2/10/28	19,252	19,179
Intel Corp.	1.600%	8/12/28	12,351	10,811
Intel Corp.	2.450%	11/15/29	31,584	27,767
Intel Corp.	5.125%	2/10/30	11,850	11,898
Intel Corp.	3.900%	3/25/30	22,884	21,503
Intel Corp.	2.000%	8/12/31	14,727	11,989
Intel Corp.	4.150%	8/5/32	13,812	12,929
Intel Corp.	4.000%	12/15/32	13,418	12,342
Intel Corp.	5.200%	2/10/33	35,773	35,713
Intel Corp.	4.600%	3/25/40	5,496	4,958
Intel Corp.	2.800%	8/12/41	11,497	7,958

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Intel Corp.	4.800%	10/1/41	13,457	12,231
Intel Corp.	4.250%	12/15/42	21,566	17,896
Intel Corp.	4.900%	7/29/45	6,313	5,763
Intel Corp.	4.100%	5/19/46	18,387	14,678
Intel Corp.	3.734%	12/8/47	37,803	27,805
Intel Corp.	3.250%	11/15/49	26,641	17,864
Intel Corp.	4.750%	3/25/50	29,023	25,000
Intel Corp.	3.050%	8/12/51	16,543	10,493
Intel Corp.	4.900%	8/5/52	22,130	19,506
Intel Corp.	5.700%	2/10/53	39,386	38,746
Intel Corp.	3.100%	2/15/60	14,525	8,798
Intel Corp.	3.200%	8/12/61	11,146	6,860
Intel Corp.	5.050%	8/5/62	12,920	11,412
Intel Corp.	5.900%	2/10/63	17,300	17,292
International Business Machines Corp.	7.000%	10/30/25	7,698	7,869
International Business Machines Corp.	4.500%	2/6/26	10,965	10,858
International Business Machines Corp.	3.450%	2/19/26	18,367	17,850
International Business Machines Corp.	3.300%	5/15/26	47,290	45,696
International Business Machines Corp.	2.200%	2/9/27	100	93
International Business Machines Corp.	1.700%	5/15/27	11,160	10,176
International Business Machines Corp.	6.220%	8/1/27	4,910	5,070
International Business Machines Corp.	6.500%	1/15/28	1,700	1,792
International Business Machines Corp.	4.500%	2/6/28	20,210	19,920
International Business Machines Corp.	3.500%	5/15/29	34,697	32,435
International Business Machines Corp.	1.950%	5/15/30	24,165	20,431
International Business Machines Corp.	5.875%	11/29/32	2,854	3,005
International Business Machines Corp.	4.750%	2/6/33	15,040	14,631
International Business Machines Corp.	4.150%	5/15/39	35,646	30,659
International Business Machines Corp.	5.600%	11/30/39	2,110	2,142
International Business Machines Corp.	2.850%	5/15/40	9,464	6,761
International Business Machines Corp.	4.000%	6/20/42	14,243	11,640
International Business Machines Corp.	4.250%	5/15/49	37,346	30,357
International Business Machines Corp.	2.950%	5/15/50	5,115	3,252
International Business Machines Corp.	4.900%	7/27/52	10,835	9,671
International Business Machines Corp.	5.100%	2/6/53	22,340	20,849
Intuit Inc.	0.950%	7/15/25	8,515	8,136
Intuit Inc.	1.350%	7/15/27	8,109	7,306
Intuit Inc.	1.650%	7/15/30	9,803	8,135
Intuit Inc.	5.200%	9/15/33	13,460	13,522
Intuit Inc.	5.500%	9/15/53	7,825	7,857
Jabil Inc.	1.700%	4/15/26	6,500	6,073
Jabil Inc.	3.950%	1/12/28	9,535	9,056
Jabil Inc.	3.600%	1/15/30	7,595	6,852
Jabil Inc.	3.000%	1/15/31	9,509	8,093
Juniper Networks Inc.	1.200%	12/10/25	3,027	2,843
Juniper Networks Inc.	3.750%	8/15/29	10,063	9,359
Juniper Networks Inc.	2.000%	12/10/30	5,605	4,547
Juniper Networks Inc.	5.950%	3/15/41	8,525	8,607
KLA Corp.	4.100%	3/15/29	15,211	14,770
KLA Corp.	4.650%	7/15/32	6,600	6,437
KLA Corp.	5.000%	3/15/49	7,301	6,823
KLA Corp.	3.300%	3/1/50	16,369	11,512
KLA Corp.	4.950%	7/15/52	18,618	17,327
KLA Corp.	5.250%	7/15/62	12,633	12,065
Kyndryl Holdings Inc.	2.050%	10/15/26	6,305	5,813
Kyndryl Holdings Inc.	2.700%	10/15/28	7,063	6,277
Kyndryl Holdings Inc.	3.150%	10/15/31	8,558	7,173
Kyndryl Holdings Inc.	4.100%	10/15/41	7,165	5,429
Lam Research Corp.	3.750%	3/15/26	15,518	15,143
Lam Research Corp.	4.000%	3/15/29	11,610	11,172
Lam Research Corp.	1.900%	6/15/30	15,662	13,215
Lam Research Corp.	4.875%	3/15/49	11,906	10,871
Lam Research Corp.	2.875%	6/15/50	11,502	7,490
Lam Research Corp.	3.125%	6/15/60	6,600	4,188
Leidos Inc.	4.375%	5/15/30	11,275	10,655
Leidos Inc.	2.300%	2/15/31	14,220	11,709
Marvell Technology Inc.	2.450%	4/15/28	9,501	8,575
Marvell Technology Inc.	4.875%	6/22/28	9,442	9,302
Marvell Technology Inc.	2.950%	4/15/31	5,918	5,102
Marvell Technology Inc.	5.950%	9/15/33	9,500	9,809

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Microchip Technology Inc.	4.250%	9/1/25	13,950	13,733
Micron Technology Inc.	4.975%	2/6/26	5,754	5,707
Micron Technology Inc.	4.185%	2/15/27	20,233	19,667
Micron Technology Inc.	5.375%	4/15/28	10,040	10,080
Micron Technology Inc.	5.327%	2/6/29	5,853	5,873
Micron Technology Inc.	6.750%	11/1/29	5,618	5,974
Micron Technology Inc.	4.663%	2/15/30	10,905	10,562
Micron Technology Inc.	2.703%	4/15/32	11,095	9,184
Micron Technology Inc.	5.875%	2/9/33	8,544	8,731
Micron Technology Inc.	5.875%	9/15/33	10,940	11,189
Micron Technology Inc.	3.366%	11/1/41	6,050	4,427
Micron Technology Inc.	3.477%	11/1/51	3,870	2,661
Microsoft Corp.	3.125%	11/3/25	37,606	36,687
Microsoft Corp.	2.400%	8/8/26	51,704	49,182
Microsoft Corp.	3.400%	9/15/26	15,051	14,571
Microsoft Corp.	3.300%	2/6/27	56,869	54,866
Microsoft Corp.	3.400%	6/15/27	4,946	4,758
Microsoft Corp.	1.350%	9/15/30	9,639	7,947
Microsoft Corp.	3.500%	2/12/35	20,092	18,193
Microsoft Corp.	4.200%	11/3/35	3,888	3,716
Microsoft Corp.	3.450%	8/8/36	44,162	38,503
Microsoft Corp.	4.100%	2/6/37	10,641	9,976
Microsoft Corp.	5.200%	6/1/39	455	473
Microsoft Corp.	5.300%	2/8/41	2,690	2,879
Microsoft Corp.	3.750%	2/12/45	1,990	1,668
Microsoft Corp.	3.700%	8/8/46	56,826	46,583
Microsoft Corp.	4.500%	6/15/47	5,484	5,076
Microsoft Corp.	2.525%	6/1/50	101,305	63,958
Microsoft Corp.	2.500%	9/15/50	22,147	13,941
Microsoft Corp.	2.921%	3/17/52	76,172	51,740
Microsoft Corp.	3.950%	8/8/56	1,177	960
Microsoft Corp.	2.675%	6/1/60	49,070	29,833
Microsoft Corp.	3.041%	3/17/62	48,139	31,850
Moody's Corp.	3.250%	1/15/28	5,702	5,391
Moody's Corp.	4.250%	2/1/29	5,197	5,052
Moody's Corp.	2.000%	8/19/31	34,435	27,969
Moody's Corp.	2.750%	8/19/41	9,855	6,808
Moody's Corp.	5.250%	7/15/44	9,174	8,784
Moody's Corp.	4.875%	12/17/48	3,163	2,832
Moody's Corp.	3.250%	5/20/50	3,920	2,680
Moody's Corp.	3.750%	2/25/52	7,760	5,830
Moody's Corp.	3.100%	11/29/61	6,498	3,980
Motorola Solutions Inc.	4.600%	2/23/28	12,415	12,194
Motorola Solutions Inc.	4.600%	5/23/29	10,346	10,082
Motorola Solutions Inc.	2.300%	11/15/30	5,554	4,669
Motorola Solutions Inc.	2.750%	5/24/31	9,175	7,777
Motorola Solutions Inc.	5.500%	9/1/44	6,825	6,615
NetApp Inc.	2.375%	6/22/27	7,077	6,536
NetApp Inc.	2.700%	6/22/30	22,850	19,847
Nokia OYJ	4.375%	6/12/27	200	195
Nokia OYJ	6.625%	5/15/39	7,034	7,018
Nordson Corp.	5.600%	9/15/28	2,735	2,768
Nordson Corp.	5.800%	9/15/33	6,281	6,447
NVIDIA Corp.	3.200%	9/16/26	22,817	22,052
NVIDIA Corp.	1.550%	6/15/28	17,988	16,032
NVIDIA Corp.	2.850%	4/1/30	4,617	4,186
NVIDIA Corp.	2.000%	6/15/31	17,382	14,604
NVIDIA Corp.	3.500%	4/1/40	17,033	14,094
NVIDIA Corp.	3.500%	4/1/50	26,875	20,601
NVIDIA Corp.	3.700%	4/1/60	7,948	5,994
NXP BV	5.350%	3/1/26	7,596	7,579
NXP BV	3.875%	6/18/26	9,113	8,850
NXP BV	3.150%	5/1/27	9,098	8,603
NXP BV	5.550%	12/1/28	8,721	8,833
NXP BV	4.300%	6/18/29	22,333	21,431
NXP BV	3.400%	5/1/30	18,972	17,176
NXP BV	2.500%	5/11/31	13,939	11,676
NXP BV	2.650%	2/15/32	21,022	17,477
NXP BV	5.000%	1/15/33	13,586	13,253
NXP BV	3.250%	5/11/41	12,997	9,483

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
NXP BV	3.125%	2/15/42	6,265	4,421
NXP BV	3.250%	11/30/51	6,509	4,286
Oracle Corp.	5.800%	11/10/25	260	261
Oracle Corp.	1.650%	3/25/26	39,895	37,398
Oracle Corp.	2.650%	7/15/26	62,183	58,928
Oracle Corp.	2.800%	4/1/27	45,870	43,072
Oracle Corp.	2.300%	3/25/28	28,454	25,726
Oracle Corp.	4.500%	5/6/28	4,534	4,453
Oracle Corp.	6.150%	11/9/29	9,265	9,688
Oracle Corp.	2.950%	4/1/30	42,375	37,668
Oracle Corp.	4.650%	5/6/30	10,235	10,027
Oracle Corp.	3.250%	5/15/30	4,236	3,839
Oracle Corp.	2.875%	3/25/31	47,489	41,023
Oracle Corp.	4.900%	2/6/33	16,295	15,814
Oracle Corp.	4.300%	7/8/34	17,673	16,097
Oracle Corp.	3.900%	5/15/35	12,679	10,993
Oracle Corp.	3.850%	7/15/36	14,326	12,080
Oracle Corp.	3.800%	11/15/37	28,639	23,590
Oracle Corp.	6.500%	4/15/38	18,632	19,963
Oracle Corp.	6.125%	7/8/39	13,068	13,540
Oracle Corp.	3.600%	4/1/40	29,043	22,323
Oracle Corp.	5.375%	7/15/40	70,842	67,295
Oracle Corp.	3.650%	3/25/41	29,764	22,763
Oracle Corp.	4.500%	7/8/44	13,038	10,840
Oracle Corp.	4.125%	5/15/45	24,677	19,315
Oracle Corp.	4.000%	7/15/46	58,119	44,316
Oracle Corp.	4.000%	11/15/47	31,392	23,772
Oracle Corp.	3.600%	4/1/50	60,757	42,426
Oracle Corp.	3.950%	3/25/51	47,634	35,211
Oracle Corp.	6.900%	11/9/52	25,466	28,465
Oracle Corp.	5.550%	2/6/53	20,455	19,345
Oracle Corp.	4.375%	5/15/55	9,286	7,247
Oracle Corp.	3.850%	4/1/60	22,555	15,510
Oracle Corp.	4.100%	3/25/61	22,839	16,398
PayPal Holdings Inc.	2.650%	10/1/26	25,955	24,564
PayPal Holdings Inc.	2.850%	10/1/29	23,804	21,472
PayPal Holdings Inc.	2.300%	6/1/30	15,182	13,083
PayPal Holdings Inc.	4.400%	6/1/32	9,300	8,857
PayPal Holdings Inc.	5.150%	6/1/34	14,900	14,714
PayPal Holdings Inc.	3.250%	6/1/50	22,563	15,272
PayPal Holdings Inc.	5.050%	6/1/52	6,042	5,519
PayPal Holdings Inc.	5.500%	6/1/54	6,645	6,440
PayPal Holdings Inc.	5.250%	6/1/62	15,093	13,773
Qorvo Inc.	4.375%	10/15/29	11,312	10,674
QUALCOMM Inc.	3.250%	5/20/27	25,844	24,684
QUALCOMM Inc.	1.300%	5/20/28	23,202	20,332
QUALCOMM Inc.	2.150%	5/20/30	9,404	8,139
QUALCOMM Inc.	1.650%	5/20/32	16,087	12,675
QUALCOMM Inc.	4.250%	5/20/32	6,310	6,031
QUALCOMM Inc.	5.400%	5/20/33	8,973	9,293
QUALCOMM Inc.	4.650%	5/20/35	12,960	12,605
QUALCOMM Inc.	4.800%	5/20/45	21,349	19,732
QUALCOMM Inc.	4.300%	5/20/47	19,338	16,489
QUALCOMM Inc.	3.250%	5/20/50	10,268	7,250
QUALCOMM Inc.	4.500%	5/20/52	13,019	11,236
QUALCOMM Inc.	6.000%	5/20/53	14,894	16,013
Quanta Services Inc.	2.900%	10/1/30	13,190	11,615
Quanta Services Inc.	3.050%	10/1/41	6,476	4,555
RELX Capital Inc.	4.000%	3/18/29	4,411	4,239
RELX Capital Inc.	3.000%	5/22/30	10,103	9,064
RELX Capital Inc.	4.750%	5/20/32	7,980	7,726
Roper Technologies Inc.	1.000%	9/15/25	9,268	8,777
Roper Technologies Inc.	3.850%	12/15/25	3,369	3,292
Roper Technologies Inc.	3.800%	12/15/26	12,179	11,773
Roper Technologies Inc.	1.400%	9/15/27	11,315	10,073
Roper Technologies Inc.	4.200%	9/15/28	14,249	13,765
Roper Technologies Inc.	2.950%	9/15/29	14,475	13,019
Roper Technologies Inc.	2.000%	6/30/30	11,300	9,441
S&P Global Inc.	2.950%	1/22/27	4,140	3,926
S&P Global Inc.	2.450%	3/1/27	10,366	9,692

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
S&P Global Inc.	4.750%	8/1/28	10,765	10,687
S&P Global Inc.	2.700%	3/1/29	15,805	14,318
S&P Global Inc.	4.250%	5/1/29	13,630	13,229
S&P Global Inc.	2.500%	12/1/29	11,388	10,068
S&P Global Inc.	1.250%	8/15/30	10,394	8,397
S&P Global Inc.	2.900%	3/1/32	20,771	17,953
S&P Global Inc.	3.250%	12/1/49	6,551	4,598
S&P Global Inc.	3.700%	3/1/52	12,644	9,541
S&P Global Inc.	2.300%	8/15/60	10,523	5,355
S&P Global Inc.	3.900%	3/1/62	6,710	4,980
Salesforce Inc.	3.700%	4/11/28	22,569	21,763
Salesforce Inc.	1.500%	7/15/28	16,030	14,088
Salesforce Inc.	1.950%	7/15/31	14,112	11,578
Salesforce Inc.	2.700%	7/15/41	21,478	15,010
Salesforce Inc.	2.900%	7/15/51	26,407	17,014
Salesforce Inc.	3.050%	7/15/61	18,442	11,385
ServiceNow Inc.	1.400%	9/1/30	18,059	14,661
Skyworks Solutions Inc.	1.800%	6/1/26	13,829	12,857
Skyworks Solutions Inc.	3.000%	6/1/31	11,809	10,025
TD SYNnex Corp.	1.750%	8/9/26	7,398	6,828
TD SYNnex Corp.	2.375%	8/9/28	9,223	8,207
Teledyne FLIR LLC	2.500%	8/1/30	5,295	4,511
Texas Instruments Inc.	1.125%	9/15/26	7,385	6,793
Texas Instruments Inc.	2.900%	11/3/27	13,222	12,421
Texas Instruments Inc.	4.600%	2/15/28	4,150	4,116
Texas Instruments Inc.	2.250%	9/4/29	16,961	14,993
Texas Instruments Inc.	1.750%	5/4/30	10,470	8,842
Texas Instruments Inc.	1.900%	9/15/31	5,495	4,538
Texas Instruments Inc.	4.900%	3/14/33	16,000	15,963
Texas Instruments Inc.	4.850%	2/8/34	5,130	5,082
Texas Instruments Inc.	3.875%	3/15/39	8,850	7,724
Texas Instruments Inc.	4.150%	5/15/48	22,376	18,548
Texas Instruments Inc.	2.700%	9/15/51	4,655	2,897
Texas Instruments Inc.	4.100%	8/16/52	1,644	1,340
Texas Instruments Inc.	5.000%	3/14/53	8,519	7,978
Texas Instruments Inc.	5.150%	2/8/54	12,315	11,779
Texas Instruments Inc.	5.050%	5/18/63	20,817	19,301
TSMC Arizona Corp.	1.750%	10/25/26	17,403	16,109
TSMC Arizona Corp.	3.875%	4/22/27	10,592	10,240
TSMC Arizona Corp.	4.125%	4/22/29	6,625	6,418
TSMC Arizona Corp.	2.500%	10/25/31	20,965	17,744
TSMC Arizona Corp.	4.250%	4/22/32	4,760	4,589
TSMC Arizona Corp.	3.125%	10/25/41	13,516	10,475
TSMC Arizona Corp.	3.250%	10/25/51	23,185	17,048
TSMC Arizona Corp.	4.500%	4/22/52	4,005	3,708
Verisk Analytics Inc.	4.000%	6/15/25	1,217	1,197
Verisk Analytics Inc.	4.125%	3/15/29	10,962	10,541
Verisk Analytics Inc.	5.250%	6/5/34	9,200	9,056
Verisk Analytics Inc.	3.625%	5/15/50	15,643	11,247
VMware LLC	1.400%	8/15/26	21,623	19,908
VMware LLC	4.650%	5/15/27	13,697	13,470
VMware LLC	3.900%	8/21/27	30,970	29,705
VMware LLC	1.800%	8/15/28	11,749	10,287
VMware LLC	4.700%	5/15/30	13,328	12,895
VMware LLC	2.200%	8/15/31	19,334	15,713
Western Digital Corp.	2.850%	2/1/29	6,890	5,970
Western Digital Corp.	3.100%	2/1/32	6,815	5,543
Workday Inc.	3.500%	4/1/27	14,191	13,574
Workday Inc.	3.700%	4/1/29	5,559	5,218
Workday Inc.	3.800%	4/1/32	10,958	9,846
Xilinx Inc.	2.375%	6/1/30	11,220	9,698
				6,976,444
Utilities (2.4%)				
AEP Texas Inc.	3.950%	6/1/28	12,350	11,730
AEP Texas Inc.	5.450%	5/15/29	3,085	3,101
4 AEP Texas Inc.	2.100%	7/1/30	5,973	4,972
AEP Texas Inc.	5.700%	5/15/34	4,750	4,717
AEP Texas Inc.	3.800%	10/1/47	5,700	4,082
4 AEP Texas Inc.	3.450%	1/15/50	6,413	4,237

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
AEP Transmission Co. LLC	3.100%	12/1/26	6,433	6,123
AEP Transmission Co. LLC	5.150%	4/1/34	2,215	2,167
AEP Transmission Co. LLC	4.000%	12/1/46	7,175	5,692
AEP Transmission Co. LLC	3.750%	12/1/47	7,885	5,837
AEP Transmission Co. LLC	4.250%	9/15/48	6,723	5,396
AEP Transmission Co. LLC	3.800%	6/15/49	6,966	5,137
AEP Transmission Co. LLC	3.150%	9/15/49	5,653	3,707
4 AEP Transmission Co. LLC	3.650%	4/1/50	10,694	7,709
4 AEP Transmission Co. LLC	2.750%	8/15/51	6,397	3,830
4 AEP Transmission Co. LLC	4.500%	6/15/52	7,440	6,177
AEP Transmission Co. LLC	5.400%	3/15/53	4,820	4,614
AES Corp.	1.375%	1/15/26	11,714	10,975
AES Corp.	5.450%	6/1/28	15,030	15,002
AES Corp.	2.450%	1/15/31	12,988	10,693
Alabama Power Co.	3.750%	9/1/27	7,365	7,099
4 Alabama Power Co.	1.450%	9/15/30	6,537	5,323
Alabama Power Co.	3.940%	9/1/32	5,971	5,487
Alabama Power Co.	5.850%	11/15/33	6,082	6,330
Alabama Power Co.	6.000%	3/1/39	4,042	4,202
Alabama Power Co.	3.850%	12/1/42	3,329	2,658
Alabama Power Co.	4.150%	8/15/44	7,391	6,069
Alabama Power Co.	3.750%	3/1/45	5,702	4,368
Alabama Power Co.	4.300%	1/2/46	12,642	10,480
4 Alabama Power Co.	3.700%	12/1/47	10,500	7,816
4 Alabama Power Co.	4.300%	7/15/48	4,290	3,511
Alabama Power Co.	3.450%	10/1/49	13,720	9,736
Alabama Power Co.	3.125%	7/15/51	9,480	6,277
Alabama Power Co.	3.000%	3/15/52	14,742	9,566
Algonquin Power & Utilities Corp.	5.365%	6/15/26	7,280	7,245
Ameren Corp.	3.650%	2/15/26	5,140	4,984
Ameren Corp.	5.700%	12/1/26	3,970	4,000
Ameren Corp.	1.750%	3/15/28	6,000	5,293
Ameren Corp.	5.000%	1/15/29	1,125	1,113
Ameren Corp.	3.500%	1/15/31	11,252	10,140
Ameren Illinois Co.	3.800%	5/15/28	7,625	7,312
Ameren Illinois Co.	1.550%	11/15/30	4,400	3,560
Ameren Illinois Co.	3.850%	9/1/32	3,399	3,084
Ameren Illinois Co.	4.950%	6/1/33	7,175	7,004
Ameren Illinois Co.	4.150%	3/15/46	6,285	5,133
Ameren Illinois Co.	3.700%	12/1/47	6,196	4,625
Ameren Illinois Co.	4.500%	3/15/49	8,622	7,363
Ameren Illinois Co.	3.250%	3/15/50	7,245	4,931
Ameren Illinois Co.	2.900%	6/15/51	5,145	3,219
Ameren Illinois Co.	5.900%	12/1/52	6,350	6,548
Ameren Illinois Co.	5.550%	7/1/54	9,150	8,978
4 American Electric Power Co. Inc.	1.000%	11/1/25	3,055	2,872
American Electric Power Co. Inc.	5.750%	11/1/27	6,646	6,757
American Electric Power Co. Inc.	3.200%	11/13/27	3,385	3,171
4 American Electric Power Co. Inc.	4.300%	12/1/28	10,720	10,290
American Electric Power Co. Inc.	5.200%	1/15/29	7,020	6,985
American Electric Power Co. Inc.	5.950%	11/1/32	3,693	3,782
American Electric Power Co. Inc.	5.625%	3/1/33	29,416	29,348
American Electric Power Co. Inc.	3.250%	3/1/50	5,732	3,761
American Electric Power Co. Inc.	6.950%	12/15/54	9,350	9,316
4 American Electric Power Co. Inc.	7.050%	12/15/54	9,175	9,141
American Electric Power Co. Inc.	3.875%	2/15/62	5,713	5,235
American Water Capital Corp.	2.950%	9/1/27	7,095	6,642
American Water Capital Corp.	3.750%	9/1/28	4,456	4,245
American Water Capital Corp.	3.450%	6/1/29	15,678	14,596
American Water Capital Corp.	2.800%	5/1/30	6,444	5,665
American Water Capital Corp.	2.300%	6/1/31	850	704
American Water Capital Corp.	4.450%	6/1/32	2,937	2,798
American Water Capital Corp.	5.150%	3/1/34	7,220	7,154
American Water Capital Corp.	6.593%	10/15/37	8,586	9,541
American Water Capital Corp.	4.300%	12/1/42	170	144
American Water Capital Corp.	4.300%	9/1/45	8,027	6,735
American Water Capital Corp.	4.000%	12/1/46	1,585	1,248
American Water Capital Corp.	3.750%	9/1/47	9,898	7,495
American Water Capital Corp.	4.200%	9/1/48	4,270	3,464
American Water Capital Corp.	4.150%	6/1/49	7,210	5,782

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
American Water Capital Corp.	3.450%	5/1/50	6,797	4,796
American Water Capital Corp.	3.250%	6/1/51	5,510	3,739
American Water Capital Corp.	5.450%	3/1/54	12,055	11,643
⁴ Appalachian Power Co.	3.300%	6/1/27	5,991	5,662
⁴ Appalachian Power Co.	2.700%	4/1/31	9,309	7,816
⁴ Appalachian Power Co.	4.500%	8/1/32	6,653	6,146
Appalachian Power Co.	5.650%	4/1/34	5,470	5,419
Appalachian Power Co.	7.000%	4/1/38	2,952	3,237
Appalachian Power Co.	4.400%	5/15/44	5,181	4,130
Appalachian Power Co.	4.450%	6/1/45	9,793	7,866
⁴ Appalachian Power Co.	4.500%	3/1/49	2,671	2,111
⁴ Appalachian Power Co.	3.700%	5/1/50	3,844	2,656
Arizona Public Service Co.	2.950%	9/15/27	1,500	1,397
Arizona Public Service Co.	2.600%	8/15/29	4,704	4,163
Arizona Public Service Co.	2.200%	12/15/31	1,295	1,044
Arizona Public Service Co.	6.350%	12/15/32	7,559	7,934
Arizona Public Service Co.	5.550%	8/1/33	5,120	5,079
Arizona Public Service Co.	5.700%	8/15/34	2,000	1,996
Arizona Public Service Co.	5.050%	9/1/41	465	426
Arizona Public Service Co.	4.500%	4/1/42	3,462	2,903
Arizona Public Service Co.	4.350%	11/15/45	2,350	1,910
Arizona Public Service Co.	4.250%	3/1/49	7,026	5,485
Arizona Public Service Co.	3.500%	12/1/49	3,956	2,684
Arizona Public Service Co.	3.350%	5/15/50	3,225	2,149
Arizona Public Service Co.	2.650%	9/15/50	3,454	1,991
Atlantic City Electric Co.	2.300%	3/15/31	5,962	4,993
Atmos Energy Corp.	3.000%	6/15/27	10,440	9,871
Atmos Energy Corp.	2.625%	9/15/29	6,426	5,734
Atmos Energy Corp.	1.500%	1/15/31	7,882	6,319
Atmos Energy Corp.	5.450%	10/15/32	2,410	2,441
Atmos Energy Corp.	5.900%	11/15/33	9,920	10,361
Atmos Energy Corp.	5.500%	6/15/41	10,655	10,593
Atmos Energy Corp.	4.150%	1/15/43	7,997	6,686
Atmos Energy Corp.	4.125%	10/15/44	4,121	3,403
Atmos Energy Corp.	4.300%	10/1/48	3,431	2,821
Atmos Energy Corp.	3.375%	9/15/49	21,720	15,032
Atmos Energy Corp.	2.850%	2/15/52	2,041	1,263
Atmos Energy Corp.	5.750%	10/15/52	7,510	7,605
Atmos Energy Corp.	6.200%	11/15/53	4,680	5,045
Avangrid Inc.	3.800%	6/1/29	8,686	8,080
Avista Corp.	4.350%	6/1/48	4,185	3,459
Avista Corp.	4.000%	4/1/52	5,674	4,255
Baltimore Gas & Electric Co.	2.400%	8/15/26	6,886	6,502
⁴ Baltimore Gas & Electric Co.	5.300%	6/1/34	8,000	7,951
Baltimore Gas & Electric Co.	6.350%	10/1/36	1,534	1,627
Baltimore Gas & Electric Co.	3.500%	8/15/46	499	360
⁴ Baltimore Gas & Electric Co.	3.750%	8/15/47	10,574	7,902
Baltimore Gas & Electric Co.	4.250%	9/15/48	2,580	2,075
Baltimore Gas & Electric Co.	3.200%	9/15/49	7,025	4,672
Baltimore Gas & Electric Co.	2.900%	6/15/50	6,674	4,190
Baltimore Gas & Electric Co.	4.550%	6/1/52	12,525	10,457
Baltimore Gas & Electric Co.	5.400%	6/1/53	5,155	4,929
⁴ Baltimore Gas & Electric Co.	5.650%	6/1/54	10,000	9,883
Berkshire Hathaway Energy Co.	3.250%	4/15/28	8,235	7,728
Berkshire Hathaway Energy Co.	3.700%	7/15/30	19,306	17,959
Berkshire Hathaway Energy Co.	1.650%	5/15/31	7,772	6,184
Berkshire Hathaway Energy Co.	6.125%	4/1/36	5,620	5,890
Berkshire Hathaway Energy Co.	5.950%	5/15/37	6,184	6,393
Berkshire Hathaway Energy Co.	5.150%	11/15/43	8,332	7,841
Berkshire Hathaway Energy Co.	4.500%	2/1/45	12,156	10,586
Berkshire Hathaway Energy Co.	3.800%	7/15/48	12,084	8,897
Berkshire Hathaway Energy Co.	4.450%	1/15/49	2,941	2,405
Berkshire Hathaway Energy Co.	4.250%	10/15/50	17,330	13,594
Berkshire Hathaway Energy Co.	2.850%	5/15/51	23,352	14,265
Berkshire Hathaway Energy Co.	4.600%	5/1/53	12,665	10,520
Black Hills Corp.	3.950%	1/15/26	3,910	3,814
Black Hills Corp.	3.150%	1/15/27	5,150	4,879
Black Hills Corp.	5.950%	3/15/28	3,570	3,648
Black Hills Corp.	3.050%	10/15/29	6,147	5,468
Black Hills Corp.	4.350%	5/1/33	6,759	6,073

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Black Hills Corp.	6.150%	5/15/34	12,280	12,523
Black Hills Corp.	6.000%	1/15/35	5,830	5,867
Black Hills Corp.	4.200%	9/15/46	4,060	3,151
4 CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	2,662	2,511
4 CenterPoint Energy Houston Electric LLC	3.000%	2/1/27	2,302	2,196
CenterPoint Energy Houston Electric LLC	5.200%	10/1/28	5,950	6,000
4 CenterPoint Energy Houston Electric LLC	2.350%	4/1/31	5,080	4,274
4 CenterPoint Energy Houston Electric LLC	3.000%	3/1/32	2,663	2,296
4 CenterPoint Energy Houston Electric LLC	4.450%	10/1/32	3,584	3,391
CenterPoint Energy Houston Electric LLC	4.950%	4/1/33	8,895	8,671
CenterPoint Energy Houston Electric LLC	5.150%	3/1/34	8,100	8,032
CenterPoint Energy Houston Electric LLC	3.550%	8/1/42	5,874	4,538
CenterPoint Energy Houston Electric LLC	4.500%	4/1/44	3,985	3,460
CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	6,444	5,046
4 CenterPoint Energy Houston Electric LLC	4.250%	2/1/49	5,460	4,451
4 CenterPoint Energy Houston Electric LLC	2.900%	7/1/50	6,844	4,382
4 CenterPoint Energy Houston Electric LLC	3.350%	4/1/51	11,060	7,676
4 CenterPoint Energy Houston Electric LLC	3.600%	3/1/52	6,073	4,385
4 CenterPoint Energy Houston Electric LLC	4.850%	10/1/52	1,048	931
CenterPoint Energy Houston Electric LLC	5.300%	4/1/53	2,574	2,464
CenterPoint Energy Inc.	1.450%	6/1/26	15,290	14,209
CenterPoint Energy Inc.	5.250%	8/10/26	4,000	3,991
CenterPoint Energy Inc.	4.250%	11/1/28	1,610	1,537
CenterPoint Energy Inc.	5.400%	6/1/29	4,675	4,693
CenterPoint Energy Inc.	2.950%	3/1/30	14,025	12,416
CenterPoint Energy Inc.	2.650%	6/1/31	3,746	3,153
CenterPoint Energy Inc.	3.700%	9/1/49	9,823	7,051
CenterPoint Energy Resources Corp.	5.250%	3/1/28	10,231	10,267
CenterPoint Energy Resources Corp.	4.000%	4/1/28	4,096	3,930
CenterPoint Energy Resources Corp.	1.750%	10/1/30	7,026	5,730
CenterPoint Energy Resources Corp.	5.400%	3/1/33	24,738	24,725
CenterPoint Energy Resources Corp.	5.400%	7/1/34	2,400	2,376
CenterPoint Energy Resources Corp.	5.850%	1/15/41	7,075	7,217
CenterPoint Energy Resources Corp.	4.100%	9/1/47	4,100	3,212
Cleco Corporate Holdings LLC	3.743%	5/1/26	6,751	6,498
Cleco Corporate Holdings LLC	3.375%	9/15/29	500	435
Cleco Corporate Holdings LLC	4.973%	5/1/46	5,682	4,675
Cleveland Electric Illuminating Co.	5.950%	12/15/36	5,960	6,018
CMS Energy Corp.	3.000%	5/15/26	6,250	5,982
CMS Energy Corp.	3.450%	8/15/27	3,631	3,455
4 CMS Energy Corp.	4.875%	3/1/44	4,522	4,073
4 CMS Energy Corp.	4.750%	6/1/50	9,922	9,076
CMS Energy Corp.	3.750%	12/1/50	4,872	4,055
4 Commonwealth Edison Co.	2.550%	6/15/26	12,444	11,852
4 Commonwealth Edison Co.	2.950%	8/15/27	3,830	3,593
Commonwealth Edison Co.	3.700%	8/15/28	4,134	3,928
Commonwealth Edison Co.	2.200%	3/1/30	5,469	4,679
Commonwealth Edison Co.	4.900%	2/1/33	3,050	2,977
Commonwealth Edison Co.	5.300%	6/1/34	2,600	2,600
Commonwealth Edison Co.	5.900%	3/15/36	4,667	4,837
Commonwealth Edison Co.	6.450%	1/15/38	8,868	9,595
Commonwealth Edison Co.	3.800%	10/1/42	2,245	1,766
Commonwealth Edison Co.	4.600%	8/15/43	7,025	6,132
Commonwealth Edison Co.	4.700%	1/15/44	6,099	5,412
Commonwealth Edison Co.	3.700%	3/1/45	11,125	8,460
Commonwealth Edison Co.	4.350%	11/15/45	7,243	6,074
4 Commonwealth Edison Co.	3.650%	6/15/46	11,303	8,392
4 Commonwealth Edison Co.	3.750%	8/15/47	5,134	3,862
Commonwealth Edison Co.	4.000%	3/1/48	13,222	10,278
Commonwealth Edison Co.	4.000%	3/1/49	12,746	9,859
4 Commonwealth Edison Co.	3.200%	11/15/49	8,426	5,607
Commonwealth Edison Co.	3.000%	3/1/50	8,299	5,311
4 Commonwealth Edison Co.	2.750%	9/1/51	1,108	661
Commonwealth Edison Co.	5.300%	2/1/53	4,550	4,300
Commonwealth Edison Co.	5.650%	6/1/54	3,500	3,483
4 Connecticut Light & Power Co.	0.750%	12/1/25	5,251	4,925
4 Connecticut Light & Power Co.	3.200%	3/15/27	7,375	7,033
4 Connecticut Light & Power Co.	2.050%	7/1/31	6,740	5,496
Connecticut Light & Power Co.	4.900%	7/1/33	3,655	3,551
Connecticut Light & Power Co.	4.300%	4/15/44	6,175	5,206

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Connecticut Light & Power Co.	4.150%	6/1/45	5,570	4,564
	Connecticut Light & Power Co.	4.000%	4/1/48	12,433	9,910
	Connecticut Light & Power Co.	5.250%	1/15/53	7,525	7,190
4	Consolidated Edison Co. of New York Inc.	3.125%	11/15/27	2,815	2,639
4	Consolidated Edison Co. of New York Inc.	4.000%	12/1/28	1,845	1,776
	Consolidated Edison Co. of New York Inc.	5.200%	3/1/33	7,374	7,359
	Consolidated Edison Co. of New York Inc.	5.500%	3/15/34	5,090	5,173
	Consolidated Edison Co. of New York Inc.	5.375%	5/15/34	4,500	4,521
4	Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	6,705	6,640
4	Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	7,714	7,924
4	Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	3,440	3,648
4	Consolidated Edison Co. of New York Inc.	6.300%	8/15/37	525	556
4	Consolidated Edison Co. of New York Inc.	6.750%	4/1/38	4,256	4,711
4	Consolidated Edison Co. of New York Inc.	5.500%	12/1/39	11,862	11,692
	Consolidated Edison Co. of New York Inc.	5.700%	6/15/40	11,573	11,540
	Consolidated Edison Co. of New York Inc.	3.950%	3/1/43	5,060	4,039
	Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	19,738	16,816
	Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	10,125	8,533
	Consolidated Edison Co. of New York Inc.	3.850%	6/15/46	9,539	7,301
4	Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	9,067	6,993
4	Consolidated Edison Co. of New York Inc.	4.125%	5/15/49	8,654	6,832
	Consolidated Edison Co. of New York Inc.	3.200%	12/1/51	5,085	3,347
	Consolidated Edison Co. of New York Inc.	6.150%	11/15/52	5,800	6,147
	Consolidated Edison Co. of New York Inc.	5.900%	11/15/53	5,205	5,329
	Consolidated Edison Co. of New York Inc.	5.700%	5/15/54	11,400	11,375
	Consolidated Edison Co. of New York Inc.	4.625%	12/1/54	6,451	5,461
4	Consolidated Edison Co. of New York Inc.	4.300%	12/1/56	4,897	3,854
4	Consolidated Edison Co. of New York Inc.	4.000%	11/15/57	4,235	3,181
	Consolidated Edison Co. of New York Inc.	4.500%	5/15/58	19,299	15,732
	Consolidated Edison Co. of New York Inc.	3.700%	11/15/59	8,039	5,587
4	Consolidated Edison Co. of New York Inc.	3.000%	12/1/60	965	571
	Consolidated Edison Co. of New York Inc.	3.600%	6/15/61	11,803	8,106
	Constellation Energy Generation LLC	5.600%	3/1/28	9,674	9,799
	Constellation Energy Generation LLC	5.800%	3/1/33	11,749	11,999
	Constellation Energy Generation LLC	6.125%	1/15/34	6,555	6,833
	Constellation Energy Generation LLC	6.250%	10/1/39	14,665	15,144
	Constellation Energy Generation LLC	5.750%	10/1/41	7,758	7,633
	Constellation Energy Generation LLC	5.600%	6/15/42	12,916	12,464
	Constellation Energy Generation LLC	6.500%	10/1/53	7,690	8,173
	Constellation Energy Generation LLC	5.750%	3/15/54	16,500	15,995
	Consumers Energy Co.	4.650%	3/1/28	3,625	3,592
	Consumers Energy Co.	3.800%	11/15/28	5,424	5,173
	Consumers Energy Co.	4.900%	2/15/29	4,790	4,770
	Consumers Energy Co.	4.600%	5/30/29	6,170	6,072
	Consumers Energy Co.	3.600%	8/15/32	2,039	1,831
	Consumers Energy Co.	4.625%	5/15/33	2,565	2,456
	Consumers Energy Co.	3.950%	5/15/43	5,033	4,084
	Consumers Energy Co.	3.250%	8/15/46	7,557	5,480
	Consumers Energy Co.	3.950%	7/15/47	5,335	4,277
	Consumers Energy Co.	4.050%	5/15/48	7,887	6,413
	Consumers Energy Co.	4.350%	4/15/49	9,488	7,998
	Consumers Energy Co.	3.100%	8/15/50	8,202	5,653
	Consumers Energy Co.	3.500%	8/1/51	21,575	15,817
	Consumers Energy Co.	2.650%	8/15/52	2,532	1,562
	Consumers Energy Co.	4.200%	9/1/52	4,068	3,290
	Consumers Energy Co.	2.500%	5/1/60	6,011	3,392
	Dayton Power & Light Co.	3.950%	6/15/49	5,464	3,982
	Delmarva Power & Light Co.	4.150%	5/15/45	5,198	4,142
	Dominion Energy Inc.	3.900%	10/1/25	11,548	11,308
4	Dominion Energy Inc.	1.450%	4/15/26	6,772	6,310
4	Dominion Energy Inc.	2.850%	8/15/26	7,791	7,395
4	Dominion Energy Inc.	3.600%	3/15/27	3,560	3,409
	Dominion Energy Inc.	4.250%	6/1/28	5,688	5,494
4	Dominion Energy Inc.	3.375%	4/1/30	34,696	31,338
4	Dominion Energy Inc.	2.250%	8/15/31	9,641	7,845
4	Dominion Energy Inc.	4.350%	8/15/32	4,779	4,455
	Dominion Energy Inc.	5.375%	11/15/32	9,204	9,128
4	Dominion Energy Inc.	6.300%	3/15/33	5,528	5,715
4	Dominion Energy Inc.	5.250%	8/1/33	2,389	2,332
4	Dominion Energy Inc.	5.950%	6/15/35	5,116	5,192

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Dominion Energy Inc.	7.000%	6/15/38	7,051	7,663
4	Dominion Energy Inc.	3.300%	4/15/41	7,895	5,699
4	Dominion Energy Inc.	4.900%	8/1/41	12,591	11,077
4	Dominion Energy Inc.	4.050%	9/15/42	6,731	5,269
4	Dominion Energy Inc.	4.700%	12/1/44	5,116	4,330
4	Dominion Energy Inc.	4.600%	3/15/49	2,946	2,447
4	Dominion Energy Inc.	4.850%	8/15/52	4,408	3,792
4	Dominion Energy Inc.	7.000%	6/1/54	3,500	3,648
4	Dominion Energy Inc.	6.875%	2/1/55	5,500	5,621
4	Dominion Energy South Carolina Inc.	2.300%	12/1/31	2,956	2,433
	Dominion Energy South Carolina Inc.	6.625%	2/1/32	6,380	6,930
	Dominion Energy South Carolina Inc.	6.050%	1/15/38	3,947	4,106
	Dominion Energy South Carolina Inc.	5.450%	2/1/41	4,677	4,564
	Dominion Energy South Carolina Inc.	4.600%	6/15/43	6,643	5,766
	Dominion Energy South Carolina Inc.	5.100%	6/1/65	5,633	5,001
	DTE Electric Co.	4.850%	12/1/26	6,420	6,414
4	DTE Electric Co.	1.900%	4/1/28	4,185	3,749
	DTE Electric Co.	2.250%	3/1/30	27,101	23,396
4	DTE Electric Co.	2.625%	3/1/31	8,250	7,112
	DTE Electric Co.	5.200%	4/1/33	15,690	15,667
	DTE Electric Co.	5.200%	3/1/34	6,500	6,479
4	DTE Electric Co.	4.000%	4/1/43	7,006	5,749
	DTE Electric Co.	4.300%	7/1/44	1,339	1,134
	DTE Electric Co.	3.700%	3/15/45	8,949	6,897
	DTE Electric Co.	3.700%	6/1/46	4,188	3,195
	DTE Electric Co.	3.750%	8/15/47	6,994	5,298
4	DTE Electric Co.	4.050%	5/15/48	4,735	3,775
	DTE Electric Co.	3.950%	3/1/49	5,842	4,602
	DTE Electric Co.	2.950%	3/1/50	7,966	5,132
4	DTE Electric Co.	3.250%	4/1/51	6,920	4,670
	DTE Electric Co.	5.400%	4/1/53	8,075	7,884
	DTE Energy Co.	2.850%	10/1/26	42,404	40,150
	DTE Energy Co.	4.875%	6/1/28	6,371	6,269
	DTE Energy Co.	5.100%	3/1/29	15,793	15,669
4	DTE Energy Co.	3.400%	6/15/29	11,692	10,715
	DTE Energy Co.	2.950%	3/1/30	4,034	3,550
	DTE Energy Co.	5.850%	6/1/34	7,500	7,609
	Duke Energy Carolinas LLC	2.950%	12/1/26	9,164	8,733
4	Duke Energy Carolinas LLC	3.950%	11/15/28	16,246	15,618
	Duke Energy Carolinas LLC	6.000%	12/1/28	5,185	5,343
	Duke Energy Carolinas LLC	2.450%	8/15/29	6,632	5,846
	Duke Energy Carolinas LLC	2.450%	2/1/30	7,663	6,699
	Duke Energy Carolinas LLC	2.550%	4/15/31	7,677	6,539
	Duke Energy Carolinas LLC	6.450%	10/15/32	5,524	5,907
	Duke Energy Carolinas LLC	4.950%	1/15/33	14,250	14,018
	Duke Energy Carolinas LLC	4.850%	1/15/34	5,175	5,009
	Duke Energy Carolinas LLC	6.100%	6/1/37	11,051	11,365
	Duke Energy Carolinas LLC	6.000%	1/15/38	7,699	8,005
	Duke Energy Carolinas LLC	6.050%	4/15/38	8,586	8,940
	Duke Energy Carolinas LLC	5.300%	2/15/40	11,298	10,918
	Duke Energy Carolinas LLC	4.250%	12/15/41	7,314	6,121
	Duke Energy Carolinas LLC	4.000%	9/30/42	8,944	7,200
	Duke Energy Carolinas LLC	3.750%	6/1/45	10,150	7,633
	Duke Energy Carolinas LLC	3.875%	3/15/46	11,909	9,125
	Duke Energy Carolinas LLC	3.700%	12/1/47	11,524	8,454
	Duke Energy Carolinas LLC	3.950%	3/15/48	4,800	3,695
	Duke Energy Carolinas LLC	3.200%	8/15/49	9,367	6,278
	Duke Energy Carolinas LLC	3.450%	4/15/51	8,356	5,830
	Duke Energy Carolinas LLC	5.350%	1/15/53	12,177	11,567
	Duke Energy Carolinas LLC	5.400%	1/15/54	7,435	7,125
	Duke Energy Corp.	0.900%	9/15/25	7,156	6,775
	Duke Energy Corp.	5.000%	12/8/25	2,500	2,488
	Duke Energy Corp.	2.650%	9/1/26	15,178	14,353
	Duke Energy Corp.	3.150%	8/15/27	17,171	16,186
	Duke Energy Corp.	5.000%	12/8/27	5,650	5,619
	Duke Energy Corp.	4.300%	3/15/28	4,780	4,638
	Duke Energy Corp.	3.400%	6/15/29	7,889	7,293
	Duke Energy Corp.	2.450%	6/1/30	19,186	16,491
	Duke Energy Corp.	2.550%	6/15/31	11,395	9,543
	Duke Energy Corp.	4.500%	8/15/32	14,689	13,739

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Duke Energy Corp.	5.750%	9/15/33	10,825	11,000
Duke Energy Corp.	5.450%	6/15/34	18,000	17,804
Duke Energy Corp.	3.300%	6/15/41	3,655	2,651
Duke Energy Corp.	4.800%	12/15/45	5,921	5,089
Duke Energy Corp.	3.750%	9/1/46	24,038	17,508
Duke Energy Corp.	3.950%	8/15/47	3,187	2,370
Duke Energy Corp.	4.200%	6/15/49	9,367	7,202
Duke Energy Corp.	3.500%	6/15/51	10,730	7,237
Duke Energy Corp.	5.000%	8/15/52	18,184	15,807
Duke Energy Corp.	6.100%	9/15/53	15,625	15,869
Duke Energy Corp.	5.800%	6/15/54	19,250	18,712
Duke Energy Corp.	3.250%	1/15/82	3,418	3,069
Duke Energy Florida LLC	3.200%	1/15/27	5,122	4,892
Duke Energy Florida LLC	3.800%	7/15/28	6,018	5,748
Duke Energy Florida LLC	2.500%	12/1/29	16,380	14,444
Duke Energy Florida LLC	1.750%	6/15/30	7,684	6,374
Duke Energy Florida LLC	2.400%	12/15/31	6,395	5,306
Duke Energy Florida LLC	5.875%	11/15/33	5,225	5,428
Duke Energy Florida LLC	6.350%	9/15/37	10,029	10,650
Duke Energy Florida LLC	6.400%	6/15/38	11,592	12,425
Duke Energy Florida LLC	5.650%	4/1/40	2,855	2,837
Duke Energy Florida LLC	3.850%	11/15/42	2,036	1,616
Duke Energy Florida LLC	3.400%	10/1/46	10,110	7,092
Duke Energy Florida LLC	4.200%	7/15/48	7,305	5,863
Duke Energy Florida LLC	3.000%	12/15/51	6,200	3,902
Duke Energy Florida LLC	5.950%	11/15/52	1,375	1,403
Duke Energy Florida LLC	6.200%	11/15/53	6,595	6,993
4 Duke Energy Florida Project Finance LLC	2.538%	9/1/29	3,597	3,384
Duke Energy Indiana LLC	5.250%	3/1/34	2,400	2,393
Duke Energy Indiana LLC	6.120%	10/15/35	6,018	6,356
Duke Energy Indiana LLC	6.350%	8/15/38	9,877	10,529
Duke Energy Indiana LLC	6.450%	4/1/39	4,497	4,843
4 Duke Energy Indiana LLC	4.900%	7/15/43	4,187	3,738
Duke Energy Indiana LLC	3.750%	5/15/46	12,993	9,842
4 Duke Energy Indiana LLC	3.250%	10/1/49	6,331	4,253
Duke Energy Indiana LLC	2.750%	4/1/50	6,769	4,078
Duke Energy Indiana LLC	5.400%	4/1/53	2,898	2,740
Duke Energy Ohio Inc.	3.650%	2/1/29	16,245	15,325
Duke Energy Ohio Inc.	2.125%	6/1/30	5,225	4,410
Duke Energy Ohio Inc.	5.250%	4/1/33	8,709	8,632
Duke Energy Ohio Inc.	3.700%	6/15/46	7,148	5,239
Duke Energy Ohio Inc.	4.300%	2/1/49	4,138	3,320
Duke Energy Ohio Inc.	5.650%	4/1/53	2,453	2,368
Duke Energy Ohio Inc.	5.550%	3/15/54	6,000	5,781
Duke Energy Progress LLC	3.250%	8/15/25	12,530	12,253
Duke Energy Progress LLC	3.700%	9/1/28	8,625	8,220
Duke Energy Progress LLC	3.450%	3/15/29	10,676	9,960
Duke Energy Progress LLC	2.000%	8/15/31	16,895	13,767
Duke Energy Progress LLC	5.250%	3/15/33	4,240	4,228
Duke Energy Progress LLC	5.100%	3/15/34	6,550	6,499
Duke Energy Progress LLC	6.300%	4/1/38	5,887	6,252
Duke Energy Progress LLC	4.100%	5/15/42	5,760	4,704
Duke Energy Progress LLC	4.100%	3/15/43	7,767	6,274
Duke Energy Progress LLC	4.375%	3/30/44	7,045	5,847
Duke Energy Progress LLC	4.150%	12/1/44	9,701	7,792
Duke Energy Progress LLC	4.200%	8/15/45	9,262	7,468
Duke Energy Progress LLC	3.700%	10/15/46	6,004	4,443
Duke Energy Progress LLC	3.600%	9/15/47	9,070	6,550
Duke Energy Progress LLC	2.500%	8/15/50	5,472	3,144
Duke Energy Progress LLC	2.900%	8/15/51	9,090	5,626
Duke Energy Progress LLC	4.000%	4/1/52	5,835	4,414
Duke Energy Progress LLC	5.350%	3/15/53	5,750	5,395
4 Duke Energy Progress NC Storm Funding LLC	1.295%	7/1/28	2,923	2,675
4 Duke Energy Progress NC Storm Funding LLC	2.387%	7/1/37	4,700	3,793
4 Duke Energy Progress NC Storm Funding LLC	2.799%	7/1/41	4,175	3,106
7 East Ohio Gas Co.	2.000%	6/15/30	1,000	828
Edison International	4.700%	8/15/25	5,473	5,408
Edison International	5.750%	6/15/27	15,879	16,030
Edison International	4.125%	3/15/28	7,732	7,385
Edison International	5.450%	6/15/29	6,620	6,618

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Edison International	6.950%	11/15/29	12,480	13,261
El Paso Electric Co.	6.000%	5/15/35	3,845	3,859
El Paso Electric Co.	5.000%	12/1/44	4,618	3,900
Emera US Finance LP	3.550%	6/15/26	9,881	9,472
Emera US Finance LP	4.750%	6/15/46	18,439	15,166
Enel Americas SA	4.000%	10/25/26	7,753	7,451
Enel Chile SA	4.875%	6/12/28	13,471	13,025
Entergy Arkansas LLC	3.500%	4/1/26	6,503	6,319
Entergy Arkansas LLC	4.000%	6/1/28	2,000	1,926
Entergy Arkansas LLC	5.150%	1/15/33	4,140	4,088
Entergy Arkansas LLC	5.300%	9/15/33	4,615	4,589
Entergy Arkansas LLC	5.450%	6/1/34	2,750	2,754
Entergy Arkansas LLC	4.200%	4/1/49	3,964	3,154
Entergy Arkansas LLC	2.650%	6/15/51	10,070	5,848
Entergy Arkansas LLC	5.750%	6/1/54	6,810	6,754
Entergy Corp.	0.900%	9/15/25	10,888	10,304
Entergy Corp.	2.950%	9/1/26	11,639	11,039
Entergy Corp.	1.900%	6/15/28	2,833	2,496
Entergy Corp.	2.800%	6/15/30	18,520	16,162
Entergy Corp.	2.400%	6/15/31	8,469	6,989
Entergy Corp.	3.750%	6/15/50	8,735	6,171
Entergy Corp.	7.125%	12/1/54	9,650	9,577
Entergy Louisiana LLC	2.400%	10/1/26	8,093	7,609
Entergy Louisiana LLC	3.120%	9/1/27	6,267	5,913
Entergy Louisiana LLC	3.250%	4/1/28	5,537	5,187
Entergy Louisiana LLC	1.600%	12/15/30	4,480	3,602
Entergy Louisiana LLC	3.050%	6/1/31	12,389	10,788
Entergy Louisiana LLC	2.350%	6/15/32	8,145	6,622
Entergy Louisiana LLC	4.000%	3/15/33	14,380	12,944
Entergy Louisiana LLC	5.350%	3/15/34	6,500	6,451
Entergy Louisiana LLC	3.100%	6/15/41	6,752	4,867
Entergy Louisiana LLC	4.950%	1/15/45	12,110	10,695
Entergy Louisiana LLC	4.200%	9/1/48	10,085	7,991
Entergy Louisiana LLC	4.200%	4/1/50	10,570	8,302
Entergy Louisiana LLC	2.900%	3/15/51	11,500	6,966
Entergy Louisiana LLC	4.750%	9/15/52	3,477	2,991
Entergy Louisiana LLC	5.700%	3/15/54	6,610	6,515
Entergy Mississippi LLC	2.850%	6/1/28	11,589	10,654
Entergy Mississippi LLC	5.000%	9/1/33	4,000	3,877
Entergy Mississippi LLC	3.850%	6/1/49	6,550	4,823
Entergy Mississippi LLC	5.850%	6/1/54	8,600	8,567
Entergy Texas Inc.	1.750%	3/15/31	11,218	9,044
Entergy Texas Inc.	4.500%	3/30/39	754	663
Entergy Texas Inc.	3.550%	9/30/49	5,417	3,856
Entergy Texas Inc.	5.800%	9/1/53	2,930	2,928
Essential Utilities Inc.	3.566%	5/1/29	9,159	8,501
Essential Utilities Inc.	2.704%	4/15/30	8,330	7,241
Essential Utilities Inc.	5.375%	1/15/34	6,454	6,343
Essential Utilities Inc.	4.276%	5/1/49	6,590	5,216
Essential Utilities Inc.	3.351%	4/15/50	7,289	4,900
Essential Utilities Inc.	5.300%	5/1/52	11,430	10,432
Evergy Inc.	2.900%	9/15/29	8,843	7,900
Evergy Kansas Central Inc.	2.550%	7/1/26	6,601	6,275
Evergy Kansas Central Inc.	3.100%	4/1/27	13,500	12,841
Evergy Kansas Central Inc.	4.100%	4/1/43	5,640	4,568
Evergy Kansas Central Inc.	4.250%	12/1/45	4,329	3,541
Evergy Kansas Central Inc.	3.250%	9/1/49	5,450	3,627
Evergy Kansas Central Inc.	3.450%	4/15/50	5,000	3,441
Evergy Kansas Central Inc.	5.700%	3/15/53	4,820	4,726
4 Evergy Metro Inc.	2.250%	6/1/30	6,971	5,928
Evergy Metro Inc.	5.400%	4/1/34	4,500	4,467
Evergy Metro Inc.	5.300%	10/1/41	8,090	7,623
Evergy Metro Inc.	4.200%	6/15/47	7,345	5,880
Evergy Metro Inc.	4.200%	3/15/48	3,123	2,483
4 Evergy Metro Inc.	4.125%	4/1/49	3,113	2,431
7 Evergy Missouri West Inc.	5.650%	6/1/34	3,250	3,262
4 Eversource Energy	3.300%	1/15/28	7,986	7,453
Eversource Energy	5.450%	3/1/28	19,031	19,091
4 Eversource Energy	4.250%	4/1/29	7,765	7,396
4 Eversource Energy	1.650%	8/15/30	10,570	8,531

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Eversource Energy	2.550%	3/15/31	5,400	4,489
Eversource Energy	5.850%	4/15/31	15,995	16,212
Eversource Energy	3.375%	3/1/32	8,142	6,993
Eversource Energy	5.125%	5/15/33	3,489	3,345
Eversource Energy	5.500%	1/1/34	7,500	7,357
Eversource Energy	5.950%	7/15/34	18,620	18,800
Eversource Energy	3.450%	1/15/50	3,563	2,439
Exelon Corp.	3.400%	4/15/26	14,815	14,338
Exelon Corp.	2.750%	3/15/27	1,490	1,397
Exelon Corp.	5.150%	3/15/28	14,123	14,084
Exelon Corp.	5.150%	3/15/29	4,000	3,986
Exelon Corp.	4.050%	4/15/30	24,786	23,276
Exelon Corp.	3.350%	3/15/32	21,707	19,008
Exelon Corp.	5.300%	3/15/33	3,919	3,891
Exelon Corp.	5.450%	3/15/34	4,290	4,260
4 Exelon Corp.	4.950%	6/15/35	8,587	7,995
Exelon Corp.	5.625%	6/15/35	10,024	10,001
Exelon Corp.	5.100%	6/15/45	6,562	5,963
Exelon Corp.	4.450%	4/15/46	11,043	9,116
Exelon Corp.	4.700%	4/15/50	15,210	12,849
Exelon Corp.	5.600%	3/15/53	6,661	6,408
4 FirstEnergy Corp.	4.150%	7/15/27	9,294	8,914
FirstEnergy Corp.	2.650%	3/1/30	3,781	3,281
4 FirstEnergy Corp.	2.250%	9/1/30	5,770	4,831
4 FirstEnergy Corp.	5.100%	7/15/47	10,000	8,547
4 FirstEnergy Corp.	3.400%	3/1/50	23,550	15,636
Florida Power & Light Co.	3.125%	12/1/25	9,600	9,318
Florida Power & Light Co.	4.450%	5/15/26	9,150	9,041
4 Florida Power & Light Co.	3.300%	5/30/27	2,842	2,707
Florida Power & Light Co.	4.400%	5/15/28	11,710	11,500
Florida Power & Light Co.	5.150%	6/15/29	7,540	7,607
Florida Power & Light Co.	4.625%	5/15/30	11,205	10,979
Florida Power & Light Co.	2.450%	2/3/32	15,754	13,130
Florida Power & Light Co.	5.100%	4/1/33	5,030	5,008
Florida Power & Light Co.	4.800%	5/15/33	7,531	7,323
Florida Power & Light Co.	5.625%	4/1/34	4,160	4,286
Florida Power & Light Co.	5.300%	6/15/34	2,300	2,320
Florida Power & Light Co.	4.950%	6/1/35	2,043	1,985
Florida Power & Light Co.	5.650%	2/1/37	5,117	5,215
Florida Power & Light Co.	5.950%	2/1/38	9,841	10,334
Florida Power & Light Co.	5.960%	4/1/39	2,322	2,422
Florida Power & Light Co.	5.690%	3/1/40	1,382	1,400
Florida Power & Light Co.	5.250%	2/1/41	2,841	2,775
Florida Power & Light Co.	4.125%	2/1/42	18,692	15,758
Florida Power & Light Co.	4.050%	6/1/42	8,849	7,388
Florida Power & Light Co.	3.800%	12/15/42	1,700	1,354
Florida Power & Light Co.	4.050%	10/1/44	4,785	3,922
Florida Power & Light Co.	3.700%	12/1/47	11,115	8,408
Florida Power & Light Co.	3.950%	3/1/48	27,818	21,902
Florida Power & Light Co.	3.990%	3/1/49	7,258	5,742
Florida Power & Light Co.	3.150%	10/1/49	15,175	10,319
Florida Power & Light Co.	2.875%	12/4/51	15,285	9,708
Florida Power & Light Co.	5.300%	4/1/53	6,575	6,332
Florida Power & Light Co.	5.600%	6/15/54	7,555	7,635
Fortis Inc.	3.055%	10/4/26	14,173	13,447
Georgia Power Co.	3.250%	4/1/26	9,915	9,583
Georgia Power Co.	5.004%	2/23/27	5,775	5,760
Georgia Power Co.	3.250%	3/30/27	8,049	7,658
Georgia Power Co.	4.650%	5/16/28	8,744	8,618
4 Georgia Power Co.	2.650%	9/15/29	5,680	5,061
Georgia Power Co.	4.950%	5/17/33	20,622	20,118
Georgia Power Co.	5.250%	3/15/34	8,095	8,072
4 Georgia Power Co.	4.750%	9/1/40	9,687	8,729
Georgia Power Co.	4.300%	3/15/42	16,822	14,288
Georgia Power Co.	4.300%	3/15/43	3,148	2,618
4 Georgia Power Co.	3.700%	1/30/50	9,344	6,889
4 Georgia Power Co.	3.250%	3/15/51	10,385	7,048
Iberdrola International BV	6.750%	7/15/36	6,175	6,921
4 Idaho Power Co.	5.500%	3/15/53	2,135	2,035
4 Idaho Power Co.	5.800%	4/1/54	6,750	6,700

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Indiana Michigan Power Co.	3.850%	5/15/28	10,585	10,071
Indiana Michigan Power Co.	6.050%	3/15/37	7,369	7,625
4 Indiana Michigan Power Co.	4.550%	3/15/46	6,755	5,671
4 Indiana Michigan Power Co.	3.750%	7/1/47	9,780	7,207
Indiana Michigan Power Co.	3.250%	5/1/51	13,840	9,104
Indiana Michigan Power Co.	5.625%	4/1/53	3,250	3,160
Interstate Power & Light Co.	4.100%	9/26/28	8,425	8,080
Interstate Power & Light Co.	3.600%	4/1/29	5,366	5,023
Interstate Power & Light Co.	2.300%	6/1/30	6,075	5,184
Interstate Power & Light Co.	5.700%	10/15/33	3,895	3,935
Interstate Power & Light Co.	6.250%	7/15/39	3,895	4,043
Interstate Power & Light Co.	3.700%	9/15/46	4,282	3,143
Interstate Power & Light Co.	3.500%	9/30/49	1,451	1,014
Interstate Power & Light Co.	3.100%	11/30/51	5,685	3,607
IPALCO Enterprises Inc.	4.250%	5/1/30	6,090	5,656
7 IPALCO Enterprises Inc.	5.750%	4/1/34	4,625	4,584
ITC Holdings Corp.	3.250%	6/30/26	7,630	7,306
ITC Holdings Corp.	3.350%	11/15/27	9,696	9,141
ITC Holdings Corp.	5.300%	7/1/43	7,312	6,700
4 John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	2,776	2,590
4 Kentucky Utilities Co.	5.450%	4/15/33	4,990	5,021
Kentucky Utilities Co.	5.125%	11/1/40	9,714	9,131
Kentucky Utilities Co.	4.375%	10/1/45	7,765	6,463
Kentucky Utilities Co.	3.300%	6/1/50	8,288	5,609
4 Louisville Gas & Electric Co.	3.300%	10/1/25	4,350	4,236
4 Louisville Gas & Electric Co.	5.450%	4/15/33	2,980	2,997
Louisville Gas & Electric Co.	4.250%	4/1/49	12,492	9,904
MidAmerican Energy Co.	3.100%	5/1/27	7,061	6,731
MidAmerican Energy Co.	3.650%	4/15/29	16,256	15,368
MidAmerican Energy Co.	6.750%	12/30/31	3,558	3,959
MidAmerican Energy Co.	5.350%	1/15/34	5,000	5,062
4 MidAmerican Energy Co.	5.750%	11/1/35	3,227	3,310
4 MidAmerican Energy Co.	5.800%	10/15/36	9,472	9,814
MidAmerican Energy Co.	4.800%	9/15/43	6,411	5,785
MidAmerican Energy Co.	4.400%	10/15/44	4,913	4,169
MidAmerican Energy Co.	4.250%	5/1/46	8,375	6,897
MidAmerican Energy Co.	3.950%	8/1/47	6,682	5,203
MidAmerican Energy Co.	3.650%	8/1/48	13,791	10,333
MidAmerican Energy Co.	4.250%	7/15/49	6,258	5,143
MidAmerican Energy Co.	3.150%	4/15/50	2,462	1,649
MidAmerican Energy Co.	5.850%	9/15/54	13,200	13,528
MidAmerican Energy Co.	5.300%	2/1/55	5,025	4,786
Mississippi Power Co.	3.950%	3/30/28	3,477	3,335
4 Mississippi Power Co.	4.250%	3/15/42	8,161	6,703
National Fuel Gas Co.	5.200%	7/15/25	2,927	2,905
National Fuel Gas Co.	5.500%	1/15/26	10,074	10,036
National Fuel Gas Co.	5.500%	10/1/26	3,050	3,044
National Fuel Gas Co.	3.950%	9/15/27	4,596	4,390
National Fuel Gas Co.	4.750%	9/1/28	10,726	10,413
National Fuel Gas Co.	2.950%	3/1/31	5,195	4,352
National Grid plc	5.602%	6/12/28	4,440	4,481
National Grid plc	5.809%	6/12/33	10,238	10,287
National Grid USA	5.803%	4/1/35	3,578	3,565
National Rural Utilities Cooperative Finance Corp.	5.450%	10/30/25	3,172	3,173
4 National Rural Utilities Cooperative Finance Corp.	3.250%	11/1/25	11,353	11,035
4 National Rural Utilities Cooperative Finance Corp.	1.000%	6/15/26	18,179	16,773
National Rural Utilities Cooperative Finance Corp.	3.050%	4/25/27	5,094	4,828
4 National Rural Utilities Cooperative Finance Corp.	5.100%	5/6/27	7,400	7,406
National Rural Utilities Cooperative Finance Corp.	3.400%	2/7/28	858	813
National Rural Utilities Cooperative Finance Corp.	4.800%	3/15/28	3,054	3,029
4 National Rural Utilities Cooperative Finance Corp.	5.050%	9/15/28	5,717	5,731
National Rural Utilities Cooperative Finance Corp.	3.900%	11/1/28	7,856	7,483
4 National Rural Utilities Cooperative Finance Corp.	4.850%	2/7/29	8,600	8,552
National Rural Utilities Cooperative Finance Corp.	3.700%	3/15/29	9,049	8,530
National Rural Utilities Cooperative Finance Corp.	5.150%	6/15/29	9,000	9,026
National Rural Utilities Cooperative Finance Corp.	2.400%	3/15/30	7,932	6,857
4 National Rural Utilities Cooperative Finance Corp.	5.000%	2/7/31	6,200	6,135
National Rural Utilities Cooperative Finance Corp.	1.350%	3/15/31	1,190	930
4 National Rural Utilities Cooperative Finance Corp.	1.650%	6/15/31	6,638	5,255
4 National Rural Utilities Cooperative Finance Corp.	8.000%	3/1/32	2,355	2,713

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
National Rural Utilities Cooperative Finance Corp.	4.023%	11/1/32	11,999	10,979
National Rural Utilities Cooperative Finance Corp.	4.150%	12/15/32	4,781	4,406
National Rural Utilities Cooperative Finance Corp.	5.800%	1/15/33	3,000	3,086
4 National Rural Utilities Cooperative Finance Corp.	5.250%	4/20/46	5,545	5,413
National Rural Utilities Cooperative Finance Corp.	4.400%	11/1/48	11,069	9,238
National Rural Utilities Cooperative Finance Corp.	4.300%	3/15/49	12,570	10,285
4 Nevada Power Co.	3.700%	5/1/29	12,145	11,447
4 Nevada Power Co.	2.400%	5/1/30	8,190	7,048
4 Nevada Power Co.	6.650%	4/1/36	5,077	5,465
4 Nevada Power Co.	6.750%	7/1/37	4,704	5,186
4 Nevada Power Co.	3.125%	8/1/50	5,144	3,284
4 Nevada Power Co.	5.900%	5/1/53	3,580	3,575
Nevada Power Co.	6.000%	3/15/54	6,355	6,453
NextEra Energy Capital Holdings Inc.	5.749%	9/1/25	16,222	16,258
NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	23,324	22,276
NextEra Energy Capital Holdings Inc.	4.900%	2/28/28	16,155	16,003
NextEra Energy Capital Holdings Inc.	1.900%	6/15/28	6,883	6,086
NextEra Energy Capital Holdings Inc.	3.500%	4/1/29	7,947	7,381
NextEra Energy Capital Holdings Inc.	2.750%	11/1/29	7,223	6,425
NextEra Energy Capital Holdings Inc.	5.000%	2/28/30	5,100	5,059
NextEra Energy Capital Holdings Inc.	2.250%	6/1/30	35,419	30,190
NextEra Energy Capital Holdings Inc.	5.000%	7/15/32	4,883	4,760
NextEra Energy Capital Holdings Inc.	5.050%	2/28/33	26,057	25,349
NextEra Energy Capital Holdings Inc.	5.250%	3/15/34	5,660	5,561
NextEra Energy Capital Holdings Inc.	5.250%	2/28/53	29,700	27,490
NextEra Energy Capital Holdings Inc.	5.550%	3/15/54	7,300	7,005
NextEra Energy Capital Holdings Inc.	6.750%	6/15/54	10,850	10,955
NextEra Energy Capital Holdings Inc.	6.700%	9/1/54	13,208	13,240
4 NextEra Energy Capital Holdings Inc.	4.800%	12/1/77	9,577	8,834
4 NextEra Energy Capital Holdings Inc.	5.650%	5/1/79	6,330	6,039
NiSource Inc.	0.950%	8/15/25	13,815	13,124
NiSource Inc.	3.490%	5/15/27	12,756	12,166
NiSource Inc.	5.250%	3/30/28	6,468	6,461
NiSource Inc.	5.200%	7/1/29	5,850	5,829
NiSource Inc.	2.950%	9/1/29	15,402	13,836
NiSource Inc.	3.600%	5/1/30	7,943	7,290
NiSource Inc.	1.700%	2/15/31	20,465	16,297
NiSource Inc.	5.400%	6/30/33	6,717	6,649
NiSource Inc.	5.350%	4/1/34	9,090	8,917
NiSource Inc.	5.950%	6/15/41	6,842	6,855
NiSource Inc.	5.250%	2/15/43	3,210	2,947
NiSource Inc.	4.800%	2/15/44	5,579	4,841
NiSource Inc.	5.650%	2/1/45	5,550	5,362
NiSource Inc.	4.375%	5/15/47	31,057	24,950
NiSource Inc.	3.950%	3/30/48	3,220	2,411
NiSource Inc.	6.950%	11/30/54	4,430	4,452
Northern States Power Co.	2.250%	4/1/31	2,525	2,123
Northern States Power Co.	6.250%	6/1/36	3,695	3,948
Northern States Power Co.	6.200%	7/1/37	5,991	6,410
Northern States Power Co.	5.350%	11/1/39	11,636	11,401
Northern States Power Co.	3.400%	8/15/42	6,562	4,959
Northern States Power Co.	4.000%	8/15/45	3,270	2,587
Northern States Power Co.	3.600%	5/15/46	1,065	788
Northern States Power Co.	3.600%	9/15/47	2,732	1,988
Northern States Power Co.	2.900%	3/1/50	6,326	4,025
Northern States Power Co.	3.200%	4/1/52	5,401	3,594
Northern States Power Co.	4.500%	6/1/52	7,500	6,337
Northern States Power Co.	5.100%	5/15/53	4,935	4,555
Northern States Power Co.	5.400%	3/15/54	7,500	7,247
Northern States Power Co.	5.650%	6/15/54	5,500	5,491
NorthWestern Corp.	4.176%	11/15/44	9,020	7,350
NSTAR Electric Co.	3.200%	5/15/27	7,565	7,203
NSTAR Electric Co.	3.250%	5/15/29	6,193	5,743
NSTAR Electric Co.	3.950%	4/1/30	3,124	2,950
NSTAR Electric Co.	5.400%	6/1/34	8,500	8,508
NSTAR Electric Co.	5.500%	3/15/40	5,636	5,576
NSTAR Electric Co.	4.400%	3/1/44	3,891	3,296
NSTAR Electric Co.	4.950%	9/15/52	2,871	2,578
OGE Energy Corp.	5.450%	5/15/29	1,180	1,189
Oglethorpe Power Corp.	5.950%	11/1/39	3,865	3,836

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Oglethorpe Power Corp.	5.375%	11/1/40	12,360	11,604
Oglethorpe Power Corp.	4.500%	4/1/47	7,065	5,742
Oglethorpe Power Corp.	5.050%	10/1/48	4,195	3,679
Oglethorpe Power Corp.	5.250%	9/1/50	1,743	1,565
Oglethorpe Power Corp.	6.200%	12/1/53	6,275	6,415
7 Oglethorpe Power Corp.	5.800%	6/1/54	8,375	8,203
Ohio Edison Co.	6.875%	7/15/36	3,245	3,616
4 Ohio Power Co.	2.600%	4/1/30	80	70
4 Ohio Power Co.	1.625%	1/15/31	6,255	4,992
Ohio Power Co.	5.000%	6/1/33	4,519	4,352
Ohio Power Co.	5.650%	6/1/34	10,000	10,039
Ohio Power Co.	4.150%	4/1/48	5,360	4,127
Ohio Power Co.	4.000%	6/1/49	5,535	4,180
4 Ohio Power Co.	2.900%	10/1/51	1,450	885
Oklahoma Gas & Electric Co.	3.800%	8/15/28	5,725	5,464
Oklahoma Gas & Electric Co.	3.300%	3/15/30	3,470	3,148
Oklahoma Gas & Electric Co.	3.250%	4/1/30	9,623	8,690
Oklahoma Gas & Electric Co.	5.400%	1/15/33	5,979	5,994
Oklahoma Gas & Electric Co.	4.150%	4/1/47	4,220	3,373
Oklahoma Gas & Electric Co.	3.850%	8/15/47	5,668	4,284
Oklahoma Gas & Electric Co.	5.600%	4/1/53	5,000	4,891
Oncor Electric Delivery Co. LLC	0.550%	10/1/25	3,158	2,975
Oncor Electric Delivery Co. LLC	4.300%	5/15/28	10,000	9,750
Oncor Electric Delivery Co. LLC	3.700%	11/15/28	7,300	6,938
Oncor Electric Delivery Co. LLC	5.750%	3/15/29	2,395	2,466
Oncor Electric Delivery Co. LLC	2.750%	5/15/30	9,545	8,427
Oncor Electric Delivery Co. LLC	7.000%	5/1/32	5,784	6,439
Oncor Electric Delivery Co. LLC	4.550%	9/15/32	5,006	4,795
Oncor Electric Delivery Co. LLC	7.250%	1/15/33	3,996	4,527
Oncor Electric Delivery Co. LLC	5.650%	11/15/33	4,785	4,909
Oncor Electric Delivery Co. LLC	7.500%	9/1/38	2,102	2,506
Oncor Electric Delivery Co. LLC	5.250%	9/30/40	7,625	7,342
Oncor Electric Delivery Co. LLC	4.550%	12/1/41	5,934	5,275
Oncor Electric Delivery Co. LLC	5.300%	6/1/42	3,455	3,335
Oncor Electric Delivery Co. LLC	3.750%	4/1/45	14,031	10,877
Oncor Electric Delivery Co. LLC	3.800%	9/30/47	6,198	4,726
Oncor Electric Delivery Co. LLC	4.100%	11/15/48	5,094	4,081
Oncor Electric Delivery Co. LLC	3.800%	6/1/49	13,714	10,406
4 Oncor Electric Delivery Co. LLC	3.100%	9/15/49	2,984	1,983
Oncor Electric Delivery Co. LLC	3.700%	5/15/50	8,694	6,416
Oncor Electric Delivery Co. LLC	2.700%	11/15/51	3,577	2,137
Oncor Electric Delivery Co. LLC	4.950%	9/15/52	17,685	15,998
Oncor Electric Delivery Co. LLC	5.350%	10/1/52	5,427	5,188
7 Oncor Electric Delivery Co. LLC	5.550%	6/15/54	16,725	16,414
ONE Gas Inc.	5.100%	4/1/29	3,931	3,944
ONE Gas Inc.	2.000%	5/15/30	3,920	3,319
ONE Gas Inc.	4.658%	2/1/44	6,485	5,716
ONE Gas Inc.	4.500%	11/1/48	7,424	6,223
Pacific Gas & Electric Co.	3.450%	7/1/25	1,953	1,907
Pacific Gas & Electric Co.	3.150%	1/1/26	30,578	29,463
Pacific Gas & Electric Co.	3.300%	3/15/27	10,000	9,475
Pacific Gas & Electric Co.	2.100%	8/1/27	5,533	4,997
Pacific Gas & Electric Co.	3.300%	12/1/27	34,664	32,320
Pacific Gas & Electric Co.	3.000%	6/15/28	8,076	7,384
Pacific Gas & Electric Co.	3.750%	7/1/28	19,825	18,614
Pacific Gas & Electric Co.	6.100%	1/15/29	11,305	11,571
Pacific Gas & Electric Co.	5.550%	5/15/29	8,500	8,519
Pacific Gas & Electric Co.	4.550%	7/1/30	41,746	39,588
Pacific Gas & Electric Co.	2.500%	2/1/31	54,334	44,802
Pacific Gas & Electric Co.	3.250%	6/1/31	11,514	9,903
Pacific Gas & Electric Co.	5.900%	6/15/32	8,724	8,746
Pacific Gas & Electric Co.	6.150%	1/15/33	8,110	8,238
Pacific Gas & Electric Co.	6.400%	6/15/33	8,140	8,419
Pacific Gas & Electric Co.	6.950%	3/15/34	11,255	12,119
Pacific Gas & Electric Co.	5.800%	5/15/34	30,500	30,334
Pacific Gas & Electric Co.	4.500%	7/1/40	29,122	24,004
Pacific Gas & Electric Co.	3.300%	8/1/40	9,537	6,782
Pacific Gas & Electric Co.	4.200%	6/1/41	10,688	8,350
Pacific Gas & Electric Co.	4.750%	2/15/44	14,185	11,594
Pacific Gas & Electric Co.	4.300%	3/15/45	11,486	8,789

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Pacific Gas & Electric Co.	4.250%	3/15/46	5,969	4,489
Pacific Gas & Electric Co.	3.950%	12/1/47	25,001	17,875
Pacific Gas & Electric Co.	4.950%	7/1/50	43,238	35,709
Pacific Gas & Electric Co.	3.500%	8/1/50	21,258	13,909
Pacific Gas & Electric Co.	5.250%	3/1/52	10,400	8,912
Pacific Gas & Electric Co.	6.750%	1/15/53	12,581	13,072
Pacific Gas & Electric Co.	6.700%	4/1/53	12,381	12,867
PacifiCorp	5.100%	2/15/29	8,000	7,989
PacifiCorp	3.500%	6/15/29	14,167	13,164
PacifiCorp	2.700%	9/15/30	6,648	5,767
PacifiCorp	5.300%	2/15/31	5,300	5,284
PacifiCorp	5.450%	2/15/34	18,800	18,563
PacifiCorp	5.250%	6/15/35	3,987	3,860
PacifiCorp	6.100%	8/1/36	5,828	6,028
PacifiCorp	5.750%	4/1/37	7,640	7,578
PacifiCorp	6.250%	10/15/37	8,982	9,276
PacifiCorp	6.350%	7/15/38	4,412	4,597
PacifiCorp	6.000%	1/15/39	5,535	5,614
PacifiCorp	4.100%	2/1/42	5,780	4,547
PacifiCorp	4.125%	1/15/49	9,757	7,405
PacifiCorp	4.150%	2/15/50	16,414	12,533
PacifiCorp	3.300%	3/15/51	7,765	5,030
PacifiCorp	2.900%	6/15/52	13,718	8,099
PacifiCorp	5.350%	12/1/53	10,260	9,315
PacifiCorp	5.500%	5/15/54	7,220	6,719
PacifiCorp	5.800%	1/15/55	3,005	2,911
PECO Energy Co.	3.150%	10/15/25	2,350	2,289
PECO Energy Co.	4.900%	6/15/33	11,155	10,924
PECO Energy Co.	3.900%	3/1/48	7,313	5,643
PECO Energy Co.	3.000%	9/15/49	6,195	4,069
PECO Energy Co.	2.800%	6/15/50	7,120	4,419
PECO Energy Co.	3.050%	3/15/51	5,712	3,707
PECO Energy Co.	2.850%	9/15/51	2,360	1,453
PECO Energy Co.	4.600%	5/15/52	4,683	4,006
PECO Energy Co.	4.375%	8/15/52	6,298	5,184
4 PG&E Energy Recovery Funding LLC	1.460%	7/15/31	3,264	2,900
4 PG&E Energy Recovery Funding LLC	2.280%	1/15/36	8,150	6,383
4 PG&E Energy Recovery Funding LLC	2.822%	7/15/46	5,485	3,886
4 PG&E Recovery Funding LLC	5.256%	1/15/38	19,340	19,416
4 PG&E Recovery Funding LLC	5.536%	7/15/47	6,020	6,055
4 PG&E Wildfire Recovery Funding LLC	3.594%	6/1/30	10,602	10,128
4 PG&E Wildfire Recovery Funding LLC	4.022%	6/1/31	3,997	3,867
4 PG&E Wildfire Recovery Funding LLC	4.263%	6/1/36	4,034	3,770
4 PG&E Wildfire Recovery Funding LLC	4.722%	6/1/37	6,055	5,782
4 PG&E Wildfire Recovery Funding LLC	5.081%	6/1/41	5,685	5,620
4 PG&E Wildfire Recovery Funding LLC	4.451%	12/1/47	15,580	13,629
4 PG&E Wildfire Recovery Funding LLC	5.212%	12/1/47	17,105	16,577
4 PG&E Wildfire Recovery Funding LLC	4.674%	12/1/51	3,400	3,046
4 PG&E Wildfire Recovery Funding LLC	5.099%	6/1/52	5,630	5,388
Piedmont Natural Gas Co. Inc.	3.500%	6/1/29	1,455	1,344
Piedmont Natural Gas Co. Inc.	2.500%	3/15/31	4,621	3,879
Piedmont Natural Gas Co. Inc.	5.400%	6/15/33	4,915	4,905
Piedmont Natural Gas Co. Inc.	4.650%	8/1/43	2,685	2,324
Piedmont Natural Gas Co. Inc.	3.640%	11/1/46	4,675	3,363
Piedmont Natural Gas Co. Inc.	3.350%	6/1/50	6,124	4,014
Potomac Electric Power Co.	5.200%	3/15/34	2,745	2,743
Potomac Electric Power Co.	6.500%	11/15/37	6,762	7,408
Potomac Electric Power Co.	4.150%	3/15/43	8,464	6,981
Potomac Electric Power Co.	5.500%	3/15/54	3,105	3,031
PPL Capital Funding Inc.	3.100%	5/15/26	10,782	10,344
PPL Electric Utilities Corp.	5.000%	5/15/33	11,690	11,518
PPL Electric Utilities Corp.	4.850%	2/15/34	9,850	9,580
PPL Electric Utilities Corp.	6.250%	5/15/39	6,469	6,931
PPL Electric Utilities Corp.	4.125%	6/15/44	4,795	3,963
PPL Electric Utilities Corp.	4.150%	10/1/45	5,895	4,855
PPL Electric Utilities Corp.	3.950%	6/1/47	7,285	5,773
PPL Electric Utilities Corp.	4.150%	6/15/48	5,079	4,100
Progress Energy Inc.	7.750%	3/1/31	6,373	7,146
Progress Energy Inc.	6.000%	12/1/39	3,639	3,656
Public Service Co. of Colorado	3.700%	6/15/28	5,820	5,523

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Public Service Co. of Colorado	1.900%	1/15/31	5,896	4,790
	Public Service Co. of Colorado	1.875%	6/15/31	11,949	9,564
4	Public Service Co. of Colorado	4.100%	6/1/32	6,148	5,654
	Public Service Co. of Colorado	5.350%	5/15/34	4,075	4,038
4	Public Service Co. of Colorado	6.250%	9/1/37	2,618	2,737
	Public Service Co. of Colorado	3.600%	9/15/42	10,422	7,806
	Public Service Co. of Colorado	4.300%	3/15/44	2,562	2,083
	Public Service Co. of Colorado	3.800%	6/15/47	2,399	1,749
	Public Service Co. of Colorado	4.100%	6/15/48	4,875	3,726
	Public Service Co. of Colorado	4.050%	9/15/49	5,257	3,995
4	Public Service Co. of Colorado	3.200%	3/1/50	4,833	3,175
4	Public Service Co. of Colorado	2.700%	1/15/51	5,574	3,284
4	Public Service Co. of Colorado	4.500%	6/1/52	5,905	4,789
	Public Service Co. of Colorado	5.250%	4/1/53	15,940	14,587
	Public Service Co. of Colorado	5.750%	5/15/54	10,605	10,483
	Public Service Co. of New Hampshire	5.350%	10/1/33	8,500	8,547
	Public Service Co. of New Hampshire	3.600%	7/1/49	5,714	4,196
	Public Service Co. of New Hampshire	5.150%	1/15/53	4,890	4,564
	Public Service Co. of Oklahoma	5.250%	1/15/33	5,975	5,845
4	Public Service Electric & Gas Co.	2.250%	9/15/26	5,505	5,172
4	Public Service Electric & Gas Co.	3.000%	5/15/27	7,471	7,082
4	Public Service Electric & Gas Co.	3.700%	5/1/28	1,801	1,720
4	Public Service Electric & Gas Co.	3.650%	9/1/28	1,415	1,348
4	Public Service Electric & Gas Co.	3.200%	5/15/29	3,300	3,051
4	Public Service Electric & Gas Co.	2.450%	1/15/30	5,518	4,817
4	Public Service Electric & Gas Co.	3.100%	3/15/32	6,091	5,301
4	Public Service Electric & Gas Co.	4.900%	12/15/32	5,630	5,540
4	Public Service Electric & Gas Co.	4.650%	3/15/33	6,035	5,814
	Public Service Electric & Gas Co.	5.200%	8/1/33	8,555	8,561
4	Public Service Electric & Gas Co.	5.200%	3/1/34	7,500	7,506
4	Public Service Electric & Gas Co.	5.800%	5/1/37	2,626	2,742
4	Public Service Electric & Gas Co.	5.500%	3/1/40	477	477
4	Public Service Electric & Gas Co.	3.950%	5/1/42	5,425	4,424
4	Public Service Electric & Gas Co.	3.650%	9/1/42	2,490	1,949
4	Public Service Electric & Gas Co.	3.800%	3/1/46	19,530	15,249
4	Public Service Electric & Gas Co.	3.600%	12/1/47	7,510	5,582
4	Public Service Electric & Gas Co.	3.850%	5/1/49	11,890	9,204
4	Public Service Electric & Gas Co.	3.200%	8/1/49	1,590	1,095
4	Public Service Electric & Gas Co.	3.150%	1/1/50	2,170	1,480
4	Public Service Electric & Gas Co.	2.700%	5/1/50	11,465	7,157
4	Public Service Electric & Gas Co.	2.050%	8/1/50	9,397	5,066
4	Public Service Electric & Gas Co.	5.125%	3/15/53	4,976	4,707
	Public Service Electric & Gas Co.	5.450%	8/1/53	2,559	2,521
4	Public Service Electric & Gas Co.	5.450%	3/1/54	9,100	8,982
	Public Service Enterprise Group Inc.	0.800%	8/15/25	8,730	8,290
	Public Service Enterprise Group Inc.	5.850%	11/15/27	7,060	7,179
	Public Service Enterprise Group Inc.	5.875%	10/15/28	15,000	15,343
	Public Service Enterprise Group Inc.	5.200%	4/1/29	8,540	8,519
	Public Service Enterprise Group Inc.	1.600%	8/15/30	11,760	9,524
	Public Service Enterprise Group Inc.	6.125%	10/15/33	3,530	3,666
	Public Service Enterprise Group Inc.	5.450%	4/1/34	4,025	3,992
	Puget Energy Inc.	4.100%	6/15/30	6,814	6,257
	Puget Sound Energy Inc.	5.330%	6/15/34	3,200	3,189
	Puget Sound Energy Inc.	6.274%	3/15/37	4,150	4,417
	Puget Sound Energy Inc.	5.757%	10/1/39	6,910	6,951
	Puget Sound Energy Inc.	5.795%	3/15/40	2,269	2,267
	Puget Sound Energy Inc.	4.300%	5/20/45	9,889	8,084
	Puget Sound Energy Inc.	4.223%	6/15/48	8,406	6,661
	Puget Sound Energy Inc.	3.250%	9/15/49	7,294	4,803
	Puget Sound Energy Inc.	5.685%	6/15/54	2,750	2,723
	San Diego Gas & Electric Co.	2.500%	5/15/26	2,472	2,355
	San Diego Gas & Electric Co.	4.950%	8/15/28	5,575	5,550
4	San Diego Gas & Electric Co.	1.700%	10/1/30	3,402	2,793
	San Diego Gas & Electric Co.	4.500%	8/15/40	6,480	5,778
4	San Diego Gas & Electric Co.	3.750%	6/1/47	5,260	3,920
	San Diego Gas & Electric Co.	4.150%	5/15/48	7,401	5,972
4	San Diego Gas & Electric Co.	3.320%	4/15/50	4,425	3,018
	San Diego Gas & Electric Co.	5.350%	4/1/53	10,300	9,736
	San Diego Gas & Electric Co.	5.550%	4/15/54	12,900	12,621
4	SCE Recovery Funding LLC	4.697%	6/15/40	4,929	4,785

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	SCE Recovery Funding LLC	2.943%	11/15/42	3,075	2,485
4	SCE Recovery Funding LLC	3.240%	11/15/46	2,200	1,602
4	SCE Recovery Funding LLC	5.112%	12/15/47	4,175	3,940
	Sempra	5.400%	8/1/26	1,747	1,746
	Sempra	3.250%	6/15/27	10,528	9,938
	Sempra	3.400%	2/1/28	13,867	13,045
	Sempra	3.700%	4/1/29	3,910	3,660
	Sempra	3.800%	2/1/38	15,136	12,365
	Sempra	6.000%	10/15/39	17,450	17,649
	Sempra	4.000%	2/1/48	11,343	8,629
	Sempra	4.125%	4/1/52	5,926	5,465
	Sempra	6.875%	10/1/54	16,735	16,646
	Sierra Pacific Power Co.	2.600%	5/1/26	13,344	12,726
	Sierra Pacific Power Co.	5.900%	3/15/54	5,200	5,180
4	Southern California Edison Co.	3.700%	8/1/25	18,598	18,220
4	Southern California Edison Co.	1.200%	2/1/26	6,625	6,207
	Southern California Edison Co.	5.350%	3/1/26	11,150	11,132
	Southern California Edison Co.	4.900%	6/1/26	120	119
	Southern California Edison Co.	4.875%	2/1/27	5,290	5,249
	Southern California Edison Co.	5.850%	11/1/27	4,565	4,654
4	Southern California Edison Co.	3.650%	3/1/28	12,577	11,910
	Southern California Edison Co.	5.650%	10/1/28	8,286	8,429
4	Southern California Edison Co.	4.200%	3/1/29	9,502	9,083
	Southern California Edison Co.	6.650%	4/1/29	4,060	4,245
	Southern California Edison Co.	5.150%	6/1/29	10,250	10,245
	Southern California Edison Co.	2.850%	8/1/29	5,307	4,763
	Southern California Edison Co.	2.250%	6/1/30	8,906	7,550
4	Southern California Edison Co.	2.500%	6/1/31	7,335	6,154
	Southern California Edison Co.	5.450%	6/1/31	5,000	5,037
	Southern California Edison Co.	2.750%	2/1/32	5,498	4,638
	Southern California Edison Co.	5.950%	11/1/32	5,838	6,034
	Southern California Edison Co.	6.000%	1/15/34	7,929	8,204
	Southern California Edison Co.	5.200%	6/1/34	4,558	4,449
4	Southern California Edison Co.	5.750%	4/1/35	3,306	3,357
4	Southern California Edison Co.	5.350%	7/15/35	9,578	9,450
	Southern California Edison Co.	5.625%	2/1/36	6,705	6,682
4	Southern California Edison Co.	5.550%	1/15/37	6,788	6,776
4	Southern California Edison Co.	5.950%	2/1/38	10,586	10,721
	Southern California Edison Co.	6.050%	3/15/39	3,736	3,815
	Southern California Edison Co.	5.500%	3/15/40	9,218	8,880
	Southern California Edison Co.	4.500%	9/1/40	6,414	5,519
	Southern California Edison Co.	4.050%	3/15/42	14,690	11,758
4	Southern California Edison Co.	3.900%	3/15/43	6,906	5,358
	Southern California Edison Co.	4.650%	10/1/43	4,958	4,261
4	Southern California Edison Co.	3.600%	2/1/45	1,565	1,143
	Southern California Edison Co.	4.000%	4/1/47	9,261	7,087
4	Southern California Edison Co.	4.125%	3/1/48	18,672	14,499
4	Southern California Edison Co.	4.875%	3/1/49	9,155	7,944
	Southern California Edison Co.	3.650%	2/1/50	14,063	9,998
4	Southern California Edison Co.	2.950%	2/1/51	7,860	4,863
4	Southern California Edison Co.	3.650%	6/1/51	6,425	4,515
	Southern California Edison Co.	3.450%	2/1/52	7,011	4,754
	Southern California Edison Co.	5.700%	3/1/53	5,877	5,702
	Southern California Edison Co.	5.875%	12/1/53	4,375	4,366
	Southern California Edison Co.	5.750%	4/15/54	3,635	3,555
4	Southern California Gas Co.	2.600%	6/15/26	15,343	14,571
	Southern California Gas Co.	2.950%	4/15/27	9,310	8,765
4	Southern California Gas Co.	2.550%	2/1/30	12,927	11,255
	Southern California Gas Co.	3.750%	9/15/42	5,825	4,530
4	Southern California Gas Co.	4.125%	6/1/48	6,355	4,888
4	Southern California Gas Co.	4.300%	1/15/49	975	781
4	Southern California Gas Co.	3.950%	2/15/50	6,847	5,184
	Southern California Gas Co.	6.350%	11/15/52	7,220	7,782
	Southern California Gas Co.	5.750%	6/1/53	6,080	6,033
	Southern California Gas Co.	5.600%	4/1/54	2,450	2,406
	Southern Co.	5.150%	10/6/25	2,588	2,577
	Southern Co.	3.250%	7/1/26	23,745	22,831
	Southern Co.	5.113%	8/1/27	6,328	6,310
4	Southern Co.	1.750%	3/15/28	5,470	4,844
	Southern Co.	4.850%	6/15/28	9,889	9,787

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Southern Co.	5.500%	3/15/29	24,205	24,527
	Southern Co.	3.700%	4/30/30	7,047	6,502
	Southern Co.	5.700%	10/15/32	7,744	7,909
	Southern Co.	5.200%	6/15/33	29,128	28,635
	Southern Co.	5.700%	3/15/34	2,043	2,079
	Southern Co.	4.250%	7/1/36	8,540	7,554
	Southern Co.	4.400%	7/1/46	14,362	12,006
4	Southern Co.	4.000%	1/15/51	6,822	6,611
4	Southern Co.	3.750%	9/15/51	16,600	15,589
	Southern Co. Gas Capital Corp.	3.250%	6/15/26	7,928	7,613
4	Southern Co. Gas Capital Corp.	1.750%	1/15/31	9,142	7,395
	Southern Co. Gas Capital Corp.	5.150%	9/15/32	10,408	10,340
	Southern Co. Gas Capital Corp.	5.750%	9/15/33	9,610	9,837
	Southern Co. Gas Capital Corp.	5.875%	3/15/41	5,430	5,435
	Southern Co. Gas Capital Corp.	4.400%	6/1/43	5,996	4,919
	Southern Co. Gas Capital Corp.	3.950%	10/1/46	6,580	4,932
	Southern Co. Gas Capital Corp.	4.400%	5/30/47	20,515	16,632
4	Southern Co. Gas Capital Corp.	3.150%	9/30/51	929	583
	Southern Power Co.	4.150%	12/1/25	6,515	6,405
	Southern Power Co.	0.900%	1/15/26	1,895	1,767
	Southern Power Co.	5.150%	9/15/41	11,761	10,878
	Southern Power Co.	5.250%	7/15/43	4,015	3,717
4	Southern Power Co.	4.950%	12/15/46	5,330	4,635
	Southwest Gas Corp.	5.800%	12/1/27	2,450	2,483
	Southwest Gas Corp.	3.700%	4/1/28	6,700	6,363
	Southwest Gas Corp.	2.200%	6/15/30	3,417	2,895
	Southwest Gas Corp.	4.050%	3/15/32	6,483	5,868
	Southwest Gas Corp.	3.800%	9/29/46	1,245	914
	Southwest Gas Corp.	4.150%	6/1/49	4,560	3,450
4	Southwestern Electric Power Co.	1.650%	3/15/26	4,906	4,615
4	Southwestern Electric Power Co.	2.750%	10/1/26	5,955	5,618
4	Southwestern Electric Power Co.	4.100%	9/15/28	18,470	17,612
	Southwestern Electric Power Co.	5.300%	4/1/33	4,705	4,559
	Southwestern Electric Power Co.	6.200%	3/15/40	9,547	9,874
4	Southwestern Electric Power Co.	3.900%	4/1/45	9,730	7,225
4	Southwestern Electric Power Co.	3.850%	2/1/48	8,072	5,781
	Southwestern Electric Power Co.	3.250%	11/1/51	8,490	5,356
	Southwestern Public Service Co.	4.500%	8/15/41	6,348	5,312
	Southwestern Public Service Co.	3.400%	8/15/46	21,190	14,312
	Southwestern Public Service Co.	3.700%	8/15/47	8,566	6,039
4	Southwestern Public Service Co.	4.400%	11/15/48	11,697	9,219
	Southwestern Public Service Co.	3.750%	6/15/49	6,712	4,813
4	Southwestern Public Service Co.	3.150%	5/1/50	10,865	6,891
	Southwestern Public Service Co.	6.000%	6/1/54	7,100	7,083
	Spire Missouri Inc.	4.800%	2/15/33	4,250	4,128
	Tampa Electric Co.	4.900%	3/1/29	2,885	2,865
	Tampa Electric Co.	2.400%	3/15/31	5,210	4,385
	Tampa Electric Co.	4.100%	6/15/42	3,880	3,189
	Tampa Electric Co.	4.350%	5/15/44	1,393	1,148
	Tampa Electric Co.	4.300%	6/15/48	5,281	4,281
	Tampa Electric Co.	4.450%	6/15/49	1,370	1,145
	Tampa Electric Co.	3.625%	6/15/50	6,482	4,640
	Tampa Electric Co.	3.450%	3/15/51	5,115	3,514
	Tampa Electric Co.	5.000%	7/15/52	4,735	4,241
	Toledo Edison Co.	6.150%	5/15/37	3,940	4,136
	Tucson Electric Power Co.	1.500%	8/1/30	5,416	4,393
	Tucson Electric Power Co.	3.250%	5/15/32	4,176	3,648
	Tucson Electric Power Co.	5.500%	4/15/53	4,985	4,794
	Union Electric Co.	2.950%	6/15/27	7,705	7,268
	Union Electric Co.	3.500%	3/15/29	6,934	6,531
	Union Electric Co.	2.950%	3/15/30	9,544	8,525
	Union Electric Co.	2.150%	3/15/32	8,023	6,449
	Union Electric Co.	5.200%	4/1/34	5,244	5,203
	Union Electric Co.	5.300%	8/1/37	4,919	4,868
	Union Electric Co.	8.450%	3/15/39	2,265	2,883
	Union Electric Co.	3.900%	9/15/42	6,261	5,043
	Union Electric Co.	3.650%	4/15/45	9,390	7,076
	Union Electric Co.	4.000%	4/1/48	13,120	10,190
	Union Electric Co.	3.250%	10/1/49	2,796	1,894
	Union Electric Co.	2.625%	3/15/51	5,986	3,555

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Union Electric Co.	3.900%	4/1/52	4,776	3,648
Union Electric Co.	5.450%	3/15/53	8,931	8,613
Union Electric Co.	5.250%	1/15/54	2,050	1,915
United Utilities plc	6.875%	8/15/28	4,901	5,143
4 Virginia Electric & Power Co.	3.150%	1/15/26	18,983	18,378
4 Virginia Electric & Power Co.	2.950%	11/15/26	16,018	15,232
4 Virginia Electric & Power Co.	3.500%	3/15/27	33,941	32,585
4 Virginia Electric & Power Co.	3.800%	4/1/28	23,088	22,090
4 Virginia Electric & Power Co.	2.875%	7/15/29	5,789	5,226
Virginia Electric & Power Co.	2.300%	11/15/31	3,834	3,156
Virginia Electric & Power Co.	2.400%	3/30/32	9,270	7,618
Virginia Electric & Power Co.	5.000%	4/1/33	9,669	9,416
Virginia Electric & Power Co.	5.300%	8/15/33	7,190	7,147
4 Virginia Electric & Power Co.	6.000%	1/15/36	9,047	9,307
4 Virginia Electric & Power Co.	6.000%	5/15/37	9,074	9,342
Virginia Electric & Power Co.	6.350%	11/30/37	6,481	6,869
Virginia Electric & Power Co.	8.875%	11/15/38	5,021	6,484
Virginia Electric & Power Co.	4.000%	1/15/43	10,775	8,660
4 Virginia Electric & Power Co.	4.650%	8/15/43	8,388	7,285
Virginia Electric & Power Co.	4.450%	2/15/44	12,372	10,421
4 Virginia Electric & Power Co.	4.200%	5/15/45	9,600	7,801
4 Virginia Electric & Power Co.	4.000%	11/15/46	6,732	5,237
4 Virginia Electric & Power Co.	3.800%	9/15/47	9,696	7,178
Virginia Electric & Power Co.	4.600%	12/1/48	8,655	7,360
Virginia Electric & Power Co.	3.300%	12/1/49	2,000	1,349
Virginia Electric & Power Co.	2.450%	12/15/50	17,521	9,846
Virginia Electric & Power Co.	2.950%	11/15/51	22,602	14,125
4 Virginia Electric & Power Co.	4.625%	5/15/52	10,089	8,497
Virginia Electric & Power Co.	5.450%	4/1/53	7,240	6,917
Virginia Electric & Power Co.	5.700%	8/15/53	8,048	8,005
4 Virginia Power Fuel Securitization LLC	5.088%	5/1/27	2,575	2,566
4 Virginia Power Fuel Securitization LLC	4.877%	5/1/31	10,225	10,212
4 Washington Gas Light Co.	3.796%	9/15/46	5,685	4,296
4 Washington Gas Light Co.	3.650%	9/15/49	6,935	5,073
WEC Energy Group Inc.	5.000%	9/27/25	3,045	3,024
WEC Energy Group Inc.	4.750%	1/9/26	5,280	5,225
WEC Energy Group Inc.	5.600%	9/12/26	5,195	5,216
WEC Energy Group Inc.	5.150%	10/1/27	3,082	3,074
WEC Energy Group Inc.	1.375%	10/15/27	5,806	5,139
WEC Energy Group Inc.	4.750%	1/15/28	4,913	4,863
WEC Energy Group Inc.	2.200%	12/15/28	2,575	2,269
WEC Energy Group Inc.	1.800%	10/15/30	8,465	6,894
Wisconsin Electric Power Co.	1.700%	6/15/28	4,195	3,713
Wisconsin Electric Power Co.	5.000%	5/15/29	3,500	3,503
Wisconsin Electric Power Co.	4.750%	9/30/32	7,310	7,134
Wisconsin Electric Power Co.	5.625%	5/15/33	890	927
Wisconsin Electric Power Co.	5.700%	12/1/36	1,175	1,226
Wisconsin Electric Power Co.	4.300%	10/15/48	4,665	3,843
Wisconsin Power & Light Co.	3.050%	10/15/27	2,700	2,532
Wisconsin Power & Light Co.	3.000%	7/1/29	4,659	4,262
Wisconsin Power & Light Co.	4.950%	4/1/33	4,000	3,869
Wisconsin Power & Light Co.	5.375%	3/30/34	7,550	7,499
Wisconsin Power & Light Co.	6.375%	8/15/37	4,325	4,533
Wisconsin Power & Light Co.	3.650%	4/1/50	4,995	3,573
Wisconsin Public Service Corp.	5.350%	11/10/25	1,885	1,883
Wisconsin Public Service Corp.	3.671%	12/1/42	3,755	2,946
Wisconsin Public Service Corp.	4.752%	11/1/44	5,920	5,330
Wisconsin Public Service Corp.	3.300%	9/1/49	2,465	1,703
Wisconsin Public Service Corp.	2.850%	12/1/51	6,045	3,733
Xcel Energy Inc.	3.350%	12/1/26	6,165	5,882
Xcel Energy Inc.	1.750%	3/15/27	4,827	4,395
Xcel Energy Inc.	4.000%	6/15/28	7,555	7,200
Xcel Energy Inc.	2.600%	12/1/29	11,649	10,168
Xcel Energy Inc.	3.400%	6/1/30	18,508	16,623
Xcel Energy Inc.	2.350%	11/15/31	3,587	2,897
Xcel Energy Inc.	4.600%	6/1/32	9,495	8,882
Xcel Energy Inc.	5.500%	3/15/34	4,440	4,374
Xcel Energy Inc.	6.500%	7/1/36	9,728	10,128

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Xcel Energy Inc.	3.500%	12/1/49	10,081	6,835
				7,822,037
Total Corporate Bonds (Cost \$92,431,633)				83,787,938
Sovereign Bonds (3.6%)				
⁴ African Development Bank	0.875%	3/23/26	39,491	36,882
⁴ African Development Bank	0.875%	7/22/26	35,388	32,704
African Development Bank	4.625%	1/4/27	25,570	25,529
African Development Bank	4.125%	2/25/27	26,120	25,763
⁴ African Development Bank	4.375%	11/3/27	44,610	44,282
African Development Bank	4.375%	3/14/28	26,320	26,137
⁴ African Development Bank	5.750%	8/7/72	6,970	6,720
⁴ Asian Development Bank	0.375%	9/3/25	77,304	73,226
Asian Development Bank	4.250%	1/9/26	63,043	62,406
⁴ Asian Development Bank	0.500%	2/4/26	71,265	66,482
⁴ Asian Development Bank	1.000%	4/14/26	29,090	27,185
⁴ Asian Development Bank	2.000%	4/24/26	17,675	16,802
⁴ Asian Development Bank	4.875%	5/21/26	39,305	39,323
⁴ Asian Development Bank	1.750%	8/14/26	3,465	3,258
⁴ Asian Development Bank	2.625%	1/12/27	23,767	22,620
⁴ Asian Development Bank	4.125%	1/12/27	41,860	41,315
⁴ Asian Development Bank	1.500%	1/20/27	61,788	57,132
Asian Development Bank	6.220%	8/15/27	15	16
⁴ Asian Development Bank	3.125%	8/20/27	37,808	36,188
⁴ Asian Development Bank	2.500%	11/2/27	42,126	39,441
⁴ Asian Development Bank	2.750%	1/19/28	25,972	24,448
⁴ Asian Development Bank	3.750%	4/25/28	41,964	40,821
⁴ Asian Development Bank	1.250%	6/9/28	10,790	9,526
Asian Development Bank	5.820%	6/16/28	5,005	5,208
⁴ Asian Development Bank	4.500%	8/25/28	49,455	49,446
⁴ Asian Development Bank	3.125%	9/26/28	11,405	10,816
⁴ Asian Development Bank	4.875%	9/26/28	45	45
⁴ Asian Development Bank	4.375%	3/6/29	36,785	36,665
⁴ Asian Development Bank	1.750%	9/19/29	41,802	36,582
⁴ Asian Development Bank	1.875%	1/24/30	26,741	23,360
⁴ Asian Development Bank	0.750%	10/8/30	27,737	22,173
⁴ Asian Development Bank	1.500%	3/4/31	32,765	27,228
Asian Development Bank	3.125%	4/27/32	24,905	22,733
⁴ Asian Development Bank	3.875%	9/28/32	18,410	17,618
⁴ Asian Development Bank	4.000%	1/12/33	32,255	31,114
⁴ Asian Development Bank	3.875%	6/14/33	28,215	26,916
⁴ Asian Development Bank	4.125%	1/12/34	32,530	31,617
Asian Infrastructure Investment Bank	3.375%	6/29/25	17,390	17,082
Asian Infrastructure Investment Bank	0.500%	1/27/26	40,715	37,996
Asian Infrastructure Investment Bank	4.875%	9/14/26	26,325	26,379
Asian Infrastructure Investment Bank	3.750%	9/14/27	25,775	25,108
Asian Infrastructure Investment Bank	4.000%	1/18/28	31,850	31,249
Asian Infrastructure Investment Bank	4.125%	1/18/29	26,755	26,372
Asian Infrastructure Investment Bank	4.250%	3/13/34	11,505	11,232
Canadian Government Bond	0.750%	5/19/26	57,940	53,773
Canadian Government Bond	3.750%	4/26/28	39,840	38,763
Canadian Government Bond	4.625%	4/30/29	25,975	26,174
Corp. Andina de Fomento	1.625%	9/23/25	9,346	8,912
Corp. Andina de Fomento	5.250%	11/21/25	31,025	30,938
Corp. Andina de Fomento	4.750%	4/1/26	13,620	13,473
Corp. Andina de Fomento	2.250%	2/8/27	8,375	7,789
Corp. Andina de Fomento	6.000%	4/26/27	14,995	15,321
Corp. Andina de Fomento	5.000%	1/24/29	8,085	8,078
Council of Europe Development Bank	3.750%	5/25/26	15,810	15,495
Council of Europe Development Bank	0.875%	9/22/26	18,942	17,404
Council of Europe Development Bank	4.625%	6/11/27	7,959	7,963
Council of Europe Development Bank	3.625%	1/26/28	19,400	18,796
Council of Europe Development Bank	4.125%	1/24/29	10,570	10,421
Equinor ASA	2.875%	4/6/25	1	—
Equinor ASA	1.750%	1/22/26	24,799	23,557
Equinor ASA	3.000%	4/6/27	8,610	8,184
Equinor ASA	7.250%	9/23/27	7,475	7,964
Equinor ASA	3.625%	9/10/28	17,956	17,151
⁷ Equinor ASA	6.500%	12/1/28	975	1,039

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Equinor ASA	3.125%	4/6/30	27,855	25,406
Equinor ASA	2.375%	5/22/30	11,617	10,137
Equinor ASA	3.625%	4/6/40	9,321	7,552
Equinor ASA	5.100%	8/17/40	9,371	9,058
Equinor ASA	4.250%	11/23/41	11,799	10,286
Equinor ASA	3.950%	5/15/43	14,642	12,053
Equinor ASA	4.800%	11/8/43	11,020	10,217
Equinor ASA	3.250%	11/18/49	26,057	18,217
Equinor ASA	3.700%	4/6/50	32,229	24,482
4 European Bank for Reconstruction & Development	0.500%	11/25/25	34,010	31,962
4 European Bank for Reconstruction & Development	0.500%	1/28/26	41,719	38,936
4 European Bank for Reconstruction & Development	4.375%	3/9/28	16,810	16,714
European Bank for Reconstruction & Development	4.125%	1/25/29	19,035	18,763
4 European Bank for Reconstruction & Development	4.250%	3/13/34	13,335	13,055
European Investment Bank	0.625%	7/25/25	84,554	80,678
European Investment Bank	2.750%	8/15/25	40,869	39,845
European Investment Bank	0.375%	12/15/25	59,526	55,732
European Investment Bank	0.375%	3/26/26	60,299	55,845
European Investment Bank	2.125%	4/13/26	57,940	55,286
European Investment Bank	0.750%	10/26/26	6,517	5,959
4 European Investment Bank	1.375%	3/15/27	43,300	39,745
European Investment Bank	4.375%	3/19/27	52,900	52,535
European Investment Bank	2.375%	5/24/27	19,680	18,516
European Investment Bank	0.625%	10/21/27	4,314	3,797
European Investment Bank	3.250%	11/15/27	28,572	27,416
European Investment Bank	3.875%	3/15/28	64,813	63,383
European Investment Bank	4.500%	10/16/28	44,950	44,986
European Investment Bank	4.000%	2/15/29	38,580	37,837
European Investment Bank	1.750%	3/15/29	1,090	966
European Investment Bank	4.750%	6/15/29	141,771	143,608
European Investment Bank	1.625%	10/9/29	16,546	14,385
European Investment Bank	0.875%	5/17/30	11,918	9,737
European Investment Bank	3.625%	7/15/30	59,025	56,480
European Investment Bank	0.750%	9/23/30	24,280	19,495
European Investment Bank	1.250%	2/14/31	10,951	8,984
European Investment Bank	1.625%	5/13/31	75	63
European Investment Bank	3.750%	2/14/33	34,081	32,378
European Investment Bank	4.125%	2/13/34	57,005	55,326
European Investment Bank	4.875%	2/15/36	32,129	32,961
8 Export Development Canada	3.375%	8/26/25	35,620	34,943
8 Export Development Canada	4.375%	6/29/26	39,275	38,936
8 Export Development Canada	3.000%	5/25/27	25,930	24,791
8 Export Development Canada	3.875%	2/14/28	28,715	28,063
8 Export Development Canada	4.125%	2/13/29	43,625	42,983
8 Export Development Canada	4.750%	6/5/34	11,120	11,348
Export-Import Bank of Korea	5.375%	9/18/25	5,230	5,239
Export-Import Bank of Korea	3.250%	11/10/25	12,100	11,795
Export-Import Bank of Korea	4.875%	1/11/26	7,395	7,371
Export-Import Bank of Korea	0.625%	2/9/26	5,070	4,728
Export-Import Bank of Korea	2.625%	5/26/26	31,567	30,207
Export-Import Bank of Korea	3.250%	8/12/26	4,004	3,864
Export-Import Bank of Korea	4.625%	1/11/27	6,855	6,800
Export-Import Bank of Korea	1.625%	1/18/27	9,210	8,487
Export-Import Bank of Korea	2.375%	4/21/27	3,300	3,080
Export-Import Bank of Korea	4.250%	9/15/27	13,000	12,739
Export-Import Bank of Korea	5.000%	1/11/28	19,349	19,448
Export-Import Bank of Korea	4.500%	1/11/29	7,050	6,976
Export-Import Bank of Korea	1.250%	9/21/30	24,500	19,724
Export-Import Bank of Korea	1.375%	2/9/31	6,090	4,874
Export-Import Bank of Korea	2.125%	1/18/32	13,084	10,760
Export-Import Bank of Korea	4.500%	9/15/32	6,460	6,244
Export-Import Bank of Korea	5.125%	1/11/33	12,985	13,079
Export-Import Bank of Korea	5.125%	9/18/33	9,300	9,370
Export-Import Bank of Korea	4.625%	1/11/34	4,825	4,678
Export-Import Bank of Korea	2.500%	6/29/41	13,670	9,603
4 Hong Kong Government International Bond	1.750%	11/24/31	12,515	10,387
4 Hydro-Quebec	8.500%	12/1/29	5,151	5,983
Inter-American Development Bank	0.625%	7/15/25	66,084	63,103
4 Inter-American Development Bank	0.875%	4/20/26	91,854	85,599
4 Inter-American Development Bank	4.500%	5/15/26	41,750	41,492

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Inter-American Development Bank	2.000%	6/2/26	39,465	37,422
	Inter-American Development Bank	2.000%	7/23/26	26,236	24,828
	Inter-American Development Bank	1.500%	1/13/27	5,685	5,260
	Inter-American Development Bank	4.375%	2/1/27	30,555	30,347
	Inter-American Development Bank	2.375%	7/7/27	57,616	54,026
	Inter-American Development Bank	0.625%	9/16/27	41,744	36,858
	Inter-American Development Bank	4.000%	1/12/28	72,700	71,366
	Inter-American Development Bank	1.125%	7/20/28	24,165	21,181
	Inter-American Development Bank	3.125%	9/18/28	44,305	42,001
	Inter-American Development Bank	4.125%	2/15/29	31,515	31,079
	Inter-American Development Bank	2.250%	6/18/29	25,415	22,951
4	Inter-American Development Bank	1.125%	1/13/31	39,190	31,831
4	Inter-American Development Bank	3.500%	4/12/33	31,523	29,213
4	Inter-American Development Bank	4.500%	9/13/33	37,765	37,715
4	Inter-American Development Bank	3.875%	10/28/41	7,505	6,592
	Inter-American Development Bank	3.200%	8/7/42	12,022	9,603
	Inter-American Development Bank	4.375%	1/24/44	12,447	11,628
	Inter-American Investment Corp.	4.125%	2/15/28	15,600	15,284
	Inter-American Investment Corp.	4.750%	9/19/28	7,785	7,816
	Inter-American Investment Corp.	4.250%	2/14/29	12,920	12,736
4	International Bank for Reconstruction & Development	2.125%	3/3/25	12,153	11,901
	International Bank for Reconstruction & Development	0.375%	7/28/25	94,771	90,138
4	International Bank for Reconstruction & Development	2.500%	7/29/25	41,057	39,951
	International Bank for Reconstruction & Development	0.500%	10/28/25	103,722	97,774
4	International Bank for Reconstruction & Development	3.125%	11/20/25	17,102	16,677
	International Bank for Reconstruction & Development	8.875%	3/1/26	335	353
	International Bank for Reconstruction & Development	4.750%	4/10/26	19,810	19,776
	International Bank for Reconstruction & Development	0.875%	7/15/26	37,804	34,999
4	International Bank for Reconstruction & Development	1.875%	10/27/26	10,294	9,660
4	International Bank for Reconstruction & Development	2.500%	11/22/27	37,428	35,035
	International Bank for Reconstruction & Development	0.750%	11/24/27	65,226	57,492
4	International Bank for Reconstruction & Development	1.375%	4/20/28	38,782	34,559
	International Bank for Reconstruction & Development	3.500%	7/12/28	69,191	66,690
	International Bank for Reconstruction & Development	4.625%	8/1/28	57,715	57,996
	International Bank for Reconstruction & Development	1.125%	9/13/28	35,405	30,895
	International Bank for Reconstruction & Development	3.625%	9/21/29	40,250	38,700
4	International Bank for Reconstruction & Development	1.750%	10/23/29	18,779	16,403
	International Bank for Reconstruction & Development	3.875%	2/14/30	92,528	89,869
	International Bank for Reconstruction & Development	0.875%	5/14/30	29,507	24,103
	International Bank for Reconstruction & Development	4.000%	7/25/30	52,830	51,556
	International Bank for Reconstruction & Development	0.750%	8/26/30	56,540	45,377
	International Bank for Reconstruction & Development	4.000%	1/10/31	33,975	33,085
	International Bank for Reconstruction & Development	1.250%	2/10/31	61,242	50,077
	International Bank for Reconstruction & Development	4.500%	4/10/31	37,115	37,198
	International Bank for Reconstruction & Development	1.625%	11/3/31	111,410	91,809
	International Bank for Reconstruction & Development	2.500%	3/29/32	29,156	25,477
	International Bank for Reconstruction & Development	4.750%	11/14/33	24,895	25,387
4	International Bank for Reconstruction & Development	4.750%	2/15/35	10,497	10,581
4	International Finance Corp.	0.375%	7/16/25	13,127	12,502
4	International Finance Corp.	3.625%	9/15/25	470	462
4	International Finance Corp.	2.125%	4/7/26	24,812	23,668
4	International Finance Corp.	4.375%	1/15/27	16,790	16,677
4	International Finance Corp.	4.500%	7/13/28	17,164	17,175
2.4	International Finance Corp.	4.250%	7/2/29	32,570	32,314
	International Finance Corp.	0.750%	8/27/30	13,270	10,653
9	Japan Bank for International Cooperation	0.625%	7/15/25	34,593	32,972
4.9	Japan Bank for International Cooperation	2.750%	1/21/26	12,346	11,909
9	Japan Bank for International Cooperation	4.250%	1/26/26	33,088	32,654
4.9	Japan Bank for International Cooperation	2.375%	4/20/26	2,586	2,467
9	Japan Bank for International Cooperation	4.250%	4/27/26	17,630	17,382
4.9	Japan Bank for International Cooperation	2.250%	11/4/26	30,252	28,487
9	Japan Bank for International Cooperation	2.875%	6/1/27	35,012	33,175
9	Japan Bank for International Cooperation	2.875%	7/21/27	10,277	9,713
9	Japan Bank for International Cooperation	2.750%	11/16/27	32,170	30,132
9	Japan Bank for International Cooperation	4.625%	7/19/28	9,230	9,202
9	Japan Bank for International Cooperation	3.250%	7/20/28	15,269	14,458
9	Japan Bank for International Cooperation	4.875%	10/18/28	1,915	1,929
9	Japan Bank for International Cooperation	3.500%	10/31/28	22,490	21,430
9	Japan Bank for International Cooperation	2.125%	2/16/29	24,913	22,288
9	Japan Bank for International Cooperation	2.000%	10/17/29	12,908	11,299

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
9	Japan Bank for International Cooperation	1.250%	1/21/31	17,493	14,168
9	Japan Bank for International Cooperation	4.375%	1/24/31	4,460	4,397
9	Japan Bank for International Cooperation	1.875%	4/15/31	20,933	17,578
9	Japan Bank for International Cooperation	4.625%	4/17/34	6,535	6,531
9	Japan International Cooperation Agency	2.750%	4/27/27	11,960	11,299
9	Japan International Cooperation Agency	3.250%	5/25/27	29,575	28,280
9	Japan International Cooperation Agency	4.000%	5/23/28	9,435	9,156
9	Japan International Cooperation Agency	3.375%	6/12/28	5,365	5,089
9	Japan International Cooperation Agency	4.750%	5/21/29	6,197	6,228
9	Japan International Cooperation Agency	1.000%	7/22/30	5,760	4,641
9	Japan International Cooperation Agency	1.750%	4/28/31	3,600	2,977
10	KFW	0.375%	7/18/25	105,348	100,290
10	KFW	5.125%	9/29/25	38,427	38,450
10	KFW	0.625%	1/22/26	93,677	87,686
10	KFW	5.000%	3/16/26	79,940	80,073
10	KFW	3.625%	4/1/26	45,324	44,378
10	KFW	4.625%	8/7/26	55,680	55,507
10	KFW	1.000%	10/1/26	61,559	56,744
10	KFW	4.375%	3/1/27	46,105	45,783
10	KFW	3.000%	5/20/27	36,070	34,501
10	KFW	3.750%	2/15/28	58,604	57,061
10	KFW	2.875%	4/3/28	28,319	26,715
10	KFW	3.875%	6/15/28	56,975	55,694
10	KFW	4.000%	3/15/29	19,067	18,702
10	KFW	1.750%	9/14/29	19,430	17,026
10	KFW	0.750%	9/30/30	33,955	27,225
10	KFW	4.750%	10/29/30	20,050	20,381
10	KFW	4.125%	7/15/33	54,840	53,320
10	KFW	4.375%	2/28/34	20,145	19,978
10	KFW	0.000%	4/18/36	22,609	13,150
10	KFW	0.000%	6/29/37	39,245	21,557
	Korea Development Bank	3.375%	9/16/25	9,540	9,334
	Korea Development Bank	0.800%	4/27/26	4,295	3,980
	Korea Development Bank	2.000%	9/12/26	5,485	5,144
	Korea Development Bank	5.375%	10/23/26	9,030	9,098
	Korea Development Bank	4.625%	2/15/27	15,035	14,930
	Korea Development Bank	2.250%	2/24/27	245	229
	Korea Development Bank	1.375%	4/25/27	8,405	7,627
	Korea Development Bank	4.375%	2/15/28	27,940	27,544
	Korea Development Bank	5.375%	10/23/28	6,865	7,024
	Korea Development Bank	4.500%	2/15/29	16,130	15,963
	Korea Development Bank	1.625%	1/19/31	14,000	11,390
	Korea Development Bank	2.000%	10/25/31	10,441	8,537
	Korea Development Bank	4.375%	2/15/33	17,650	16,842
	Korea Development Bank	5.625%	10/23/33	6,580	6,864
10	Landwirtschaftliche Rentenbank	0.875%	3/30/26	22,730	21,210
4,10	Landwirtschaftliche Rentenbank	1.750%	7/27/26	19,820	18,646
10	Landwirtschaftliche Rentenbank	3.875%	9/28/27	1,335	1,305
4,10	Landwirtschaftliche Rentenbank	2.500%	11/15/27	16,158	15,096
4,10	Landwirtschaftliche Rentenbank	3.875%	6/14/28	19,525	19,049
10	Landwirtschaftliche Rentenbank	4.625%	4/17/29	18,001	18,135
10	Landwirtschaftliche Rentenbank	0.875%	9/3/30	29,660	23,923
4,10	Landwirtschaftliche Rentenbank	5.000%	10/24/33	13,000	13,459
	Nordic Investment Bank	0.375%	9/11/25	26,920	25,472
	Nordic Investment Bank	5.000%	10/15/25	13,110	13,104
4	Nordic Investment Bank	0.500%	1/21/26	19,270	18,004
	Nordic Investment Bank	4.375%	3/14/28	35,220	34,987
	Nordic Investment Bank	4.250%	2/28/29	17,990	17,823
11	Oesterreichische Kontrollbank AG	0.375%	9/17/25	35,709	33,742
11	Oesterreichische Kontrollbank AG	4.125%	1/20/26	13,005	12,840
4,11	Oesterreichische Kontrollbank AG	0.500%	2/2/26	18,902	17,620
11	Oesterreichische Kontrollbank AG	5.000%	10/23/26	12,870	12,937
11	Oesterreichische Kontrollbank AG	4.750%	5/21/27	23,893	23,961
11	Oesterreichische Kontrollbank AG	3.625%	9/9/27	18,295	17,744
11	Oesterreichische Kontrollbank AG	4.250%	3/1/28	24,465	24,159
4,11	Oesterreichische Kontrollbank AG	4.125%	1/18/29	12,900	12,701
4	Oriental Republic of Uruguay	4.375%	10/27/27	18,339	18,169
4	Oriental Republic of Uruguay	4.375%	1/23/31	30,945	30,095
4	Oriental Republic of Uruguay	5.750%	10/28/34	22,619	23,583
4	Oriental Republic of Uruguay	7.625%	3/21/36	13,689	16,212

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4	Oriental Republic of Uruguay	4.125%	11/20/45	9,401	8,150
4	Oriental Republic of Uruguay	5.100%	6/18/50	50,810	47,823
4	Oriental Republic of Uruguay	4.975%	4/20/55	33,230	30,294
12	Petroleos Mexicanos	2.378%	4/15/25	283	270
	Province of Alberta	3.300%	3/15/28	22,518	21,466
	Province of Alberta	4.500%	6/26/29	16,590	16,521
	Province of Alberta	1.300%	7/22/30	45,783	37,779
	Province of Alberta	4.500%	1/24/34	16,040	15,711
	Province of British Columbia	2.250%	6/2/26	9,865	9,385
	Province of British Columbia	0.900%	7/20/26	22,359	20,637
	Province of British Columbia	4.800%	11/15/28	19,765	19,903
	Province of British Columbia	4.900%	4/24/29	38,000	38,452
	Province of British Columbia	1.300%	1/29/31	20,651	16,818
	Province of British Columbia	4.200%	7/6/33	19,485	18,680
	Province of British Columbia	4.750%	6/12/34	40,966	40,778
	Province of British Columbia	7.250%	9/1/36	1,130	1,367
	Province of Manitoba	2.125%	6/22/26	5,308	5,028
4	Province of Manitoba	1.500%	10/25/28	11,280	9,906
	Province of Manitoba	4.300%	7/27/33	15,110	14,593
	Province of Manitoba	4.900%	5/31/34	10,009	10,074
	Province of New Brunswick	3.625%	2/24/28	5,890	5,648
	Province of Ontario	0.625%	1/21/26	250	234
	Province of Ontario	2.500%	4/27/26	21,071	20,176
	Province of Ontario	2.300%	6/15/26	42,685	40,613
	Province of Ontario	3.100%	5/19/27	42,722	40,858
	Province of Ontario	1.050%	5/21/27	360	325
	Province of Ontario	4.200%	1/18/29	28,550	28,057
	Province of Ontario	2.000%	10/2/29	31,020	27,272
	Province of Ontario	1.125%	10/7/30	25,130	20,349
	Province of Ontario	1.600%	2/25/31	46,495	38,456
	Province of Ontario	1.800%	10/14/31	39,640	32,699
4	Province of Ontario	2.125%	1/21/32	124	104
	Province of Ontario	5.050%	4/24/34	22,499	22,987
	Province of Quebec	0.600%	7/23/25	42,019	40,039
	Province of Quebec	2.500%	4/20/26	26,101	25,006
	Province of Quebec	2.750%	4/12/27	45,995	43,654
	Province of Quebec	3.625%	4/13/28	19,855	19,132
	Province of Quebec	4.500%	4/3/29	35,620	35,441
4	Province of Quebec	7.500%	9/15/29	19,258	21,758
	Province of Quebec	1.350%	5/28/30	15,907	13,230
	Province of Quebec	1.900%	4/21/31	90,155	75,772
	Province of Quebec	4.500%	9/8/33	19,480	19,100
	Province of Saskatchewan	3.250%	6/8/27	9,802	9,394
	Republic of Chile	3.125%	1/21/26	13,103	12,646
4	Republic of Chile	2.750%	1/31/27	15,887	14,918
4	Republic of Chile	3.240%	2/6/28	30,961	29,052
4	Republic of Chile	4.850%	1/22/29	11,310	11,169
4	Republic of Chile	2.450%	1/31/31	21,803	18,589
4	Republic of Chile	2.550%	1/27/32	10,726	9,005
4	Republic of Chile	2.550%	7/27/33	38,609	31,279
4	Republic of Chile	3.500%	1/31/34	23,805	20,652
4	Republic of Chile	4.950%	1/5/36	21,687	20,785
4	Republic of Chile	3.100%	5/7/41	44,535	32,574
4	Republic of Chile	4.340%	3/7/42	24,125	20,794
4	Republic of Chile	3.500%	1/25/50	28,551	20,530
4	Republic of Chile	4.000%	1/31/52	21,020	16,212
4	Republic of Chile	5.330%	1/5/54	15,712	14,797
4	Republic of Chile	3.100%	1/22/61	25,746	15,888
4	Republic of Chile	3.250%	9/21/71	13,678	8,438
	Republic of Finland	6.950%	2/15/26	2,595	2,668
	Republic of Hungary	7.625%	3/29/41	21,347	24,281
4	Republic of Indonesia	4.150%	9/20/27	4,067	3,945
	Republic of Indonesia	3.500%	1/11/28	16,437	15,514
4	Republic of Indonesia	4.550%	1/11/28	11,713	11,466
	Republic of Indonesia	4.100%	4/24/28	20,067	19,318
	Republic of Indonesia	4.750%	2/11/29	22,767	22,430
4	Republic of Indonesia	4.400%	3/10/29	12,030	11,646
	Republic of Indonesia	3.400%	9/18/29	10,077	9,284
	Republic of Indonesia	2.850%	2/14/30	15,170	13,432
	Republic of Indonesia	3.850%	10/15/30	21,522	20,004

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Republic of Indonesia	1.850%	3/12/31	18,331	14,939
4	Republic of Indonesia	2.150%	7/28/31	7,004	5,750
4	Republic of Indonesia	3.550%	3/31/32	13,085	11,735
4	Republic of Indonesia	4.650%	9/20/32	8,220	7,910
4	Republic of Indonesia	4.850%	1/11/33	12,529	12,232
4	Republic of Indonesia	4.700%	2/10/34	3,085	2,977
	Republic of Indonesia	4.350%	1/11/48	30,406	25,909
	Republic of Indonesia	5.350%	2/11/49	14,940	14,757
	Republic of Indonesia	3.700%	10/30/49	12,550	9,537
	Republic of Indonesia	3.500%	2/14/50	8,515	6,231
	Republic of Indonesia	4.200%	10/15/50	23,794	19,607
	Republic of Indonesia	3.050%	3/12/51	16,666	11,264
4	Republic of Indonesia	4.300%	3/31/52	9,660	8,059
4	Republic of Indonesia	5.450%	9/20/52	6,550	6,469
4	Republic of Indonesia	5.650%	1/11/53	9,650	9,762
4	Republic of Indonesia	5.100%	2/10/54	12,525	11,793
4	Republic of Indonesia	3.200%	9/23/61	8,370	5,372
	Republic of Indonesia	4.450%	4/15/70	14,174	11,606
	Republic of Indonesia	3.350%	3/12/71	11,015	7,071
	Republic of Italy	1.250%	2/17/26	26,093	24,414
	Republic of Italy	2.875%	10/17/29	23,328	20,753
	Republic of Italy	5.375%	6/15/33	31,825	31,400
	Republic of Italy	4.000%	10/17/49	32,190	23,537
	Republic of Italy	3.875%	5/6/51	36,957	25,819
	Republic of Korea	5.625%	11/3/25	4,650	4,677
	Republic of Korea	2.750%	1/19/27	53,227	50,594
	Republic of Korea	3.500%	9/20/28	1,305	1,249
	Republic of Korea	2.500%	6/19/29	12,860	11,676
2	Republic of Korea	4.500%	7/3/29	12,000	11,967
	Republic of Korea	1.000%	9/16/30	10,435	8,427
	Republic of Korea	1.750%	10/15/31	7,085	5,838
	Republic of Korea	4.125%	6/10/44	9,532	8,452
	Republic of Korea	3.875%	9/20/48	7,903	6,640
	Republic of Panama	7.125%	1/29/26	14,064	14,318
	Republic of Panama	8.875%	9/30/27	12,304	13,291
4	Republic of Panama	3.875%	3/17/28	15,500	14,321
	Republic of Panama	9.375%	4/1/29	12,334	13,789
4	Republic of Panama	3.160%	1/23/30	19,502	16,438
4	Republic of Panama	7.500%	3/1/31	14,360	14,990
4	Republic of Panama	2.252%	9/29/32	45,463	32,664
4	Republic of Panama	3.298%	1/19/33	3,666	2,846
4	Republic of Panama	6.400%	2/14/35	29,245	27,693
4	Republic of Panama	6.700%	1/26/36	24,170	23,521
4	Republic of Panama	6.875%	1/31/36	10,965	10,718
4	Republic of Panama	8.000%	3/1/38	7,720	8,132
4	Republic of Panama	4.500%	5/15/47	10,764	7,426
4	Republic of Panama	4.500%	4/16/50	36,063	24,184
4	Republic of Panama	4.300%	4/29/53	19,331	12,366
4	Republic of Panama	6.853%	3/28/54	17,975	16,501
4	Republic of Panama	4.500%	4/1/56	45,203	29,228
4	Republic of Panama	7.875%	3/1/57	785	814
4	Republic of Panama	3.870%	7/23/60	41,634	23,698
4	Republic of Panama	4.500%	1/19/63	19,390	12,382
	Republic of Peru	7.350%	7/21/25	9,209	9,385
4	Republic of Peru	2.392%	1/23/26	12,537	11,945
	Republic of Peru	4.125%	8/25/27	9,459	9,153
	Republic of Peru	2.844%	6/20/30	3,268	2,864
4	Republic of Peru	2.783%	1/23/31	56,285	48,278
4	Republic of Peru	1.862%	12/1/32	13,912	10,537
	Republic of Peru	8.750%	11/21/33	26,527	32,239
4	Republic of Peru	3.000%	1/15/34	34,675	28,183
4	Republic of Peru	6.550%	3/14/37	15,571	16,672
4	Republic of Peru	3.300%	3/11/41	19,062	14,121
	Republic of Peru	5.625%	11/18/50	32,704	31,824
4	Republic of Peru	3.550%	3/10/51	13,431	9,486
4	Republic of Peru	2.780%	12/1/60	25,648	14,336
4	Republic of Peru	3.600%	1/15/72	13,135	8,416
4	Republic of Peru	3.230%	7/28/21	15,343	8,599
	Republic of Poland	3.250%	4/6/26	22,508	21,834
4	Republic of Poland	5.500%	11/16/27	19,514	19,892

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Republic of Poland	4.625%	3/18/29	21,530	21,250
4	Republic of Poland	5.750%	11/16/32	19,495	20,176
4	Republic of Poland	4.875%	10/4/33	32,325	31,451
4	Republic of Poland	5.125%	9/18/34	38,800	38,128
4	Republic of Poland	5.500%	4/4/53	32,155	31,455
4	Republic of Poland	5.500%	3/18/54	45,100	43,658
	Republic of the Philippines	5.500%	3/30/26	18,045	18,100
	Republic of the Philippines	3.229%	3/29/27	6,580	6,253
	Republic of the Philippines	5.170%	10/13/27	6,670	6,668
	Republic of the Philippines	3.000%	2/1/28	21,302	19,811
	Republic of the Philippines	4.625%	7/17/28	5,310	5,217
	Republic of the Philippines	3.750%	1/14/29	23,686	22,295
	Republic of the Philippines	9.500%	2/2/30	25,080	30,170
	Republic of the Philippines	2.457%	5/5/30	13,147	11,342
	Republic of the Philippines	7.750%	1/14/31	29,110	33,174
	Republic of the Philippines	1.648%	6/10/31	11,070	8,792
	Republic of the Philippines	1.950%	1/6/32	8,165	6,529
	Republic of the Philippines	6.375%	1/15/32	13,195	14,107
	Republic of the Philippines	3.556%	9/29/32	9,800	8,725
	Republic of the Philippines	5.609%	4/13/33	11,500	11,780
	Republic of the Philippines	5.000%	7/17/33	16,135	15,860
	Republic of the Philippines	5.250%	5/14/34	14,000	14,004
	Republic of the Philippines	6.375%	10/23/34	33,488	36,597
	Republic of the Philippines	5.000%	1/13/37	8,707	8,536
	Republic of the Philippines	3.950%	1/20/40	26,106	22,133
	Republic of the Philippines	3.700%	3/1/41	25,914	21,027
	Republic of the Philippines	3.700%	2/2/42	25,807	20,806
	Republic of the Philippines	2.950%	5/5/45	18,937	13,079
	Republic of the Philippines	2.650%	12/10/45	18,574	12,140
	Republic of the Philippines	3.200%	7/6/46	28,609	20,426
	Republic of the Philippines	4.200%	3/29/47	5,830	4,846
	Republic of the Philippines	5.950%	10/13/47	9,185	9,764
	Republic of the Philippines	5.500%	1/17/48	15,755	15,802
	Republic of the Philippines	5.600%	5/14/49	18,400	18,449
	State of Israel	2.875%	3/16/26	12,935	12,244
	State of Israel	3.250%	1/17/28	9,525	8,729
	State of Israel	5.375%	3/12/29	25,745	25,238
	State of Israel	2.500%	1/15/30	4,182	3,514
	State of Israel	2.750%	7/3/30	17,100	14,408
	State of Israel	4.500%	1/17/33	39,250	35,233
	State of Israel	5.500%	3/12/34	35,780	34,007
	State of Israel	4.500%	1/30/43	21,757	17,694
	State of Israel	4.125%	1/17/48	12,640	9,279
	State of Israel	3.375%	1/15/50	34,904	22,112
	State of Israel	3.875%	7/3/50	17,143	11,937
	State of Israel	5.750%	3/12/54	37,020	33,169
	State of Israel	4.500%	4/3/20	12,870	8,959
4	Svensk Exportkredit AB	4.000%	7/15/25	15,770	15,568
	Svensk Exportkredit AB	0.500%	8/26/25	42,828	40,597
4	Svensk Exportkredit AB	4.625%	11/28/25	22,692	22,533
4	Svensk Exportkredit AB	4.375%	2/13/26	22,745	22,506
4	Svensk Exportkredit AB	4.875%	9/14/26	4,510	4,512
4	Svensk Exportkredit AB	2.250%	3/22/27	12,987	12,155
	Svensk Exportkredit AB	4.125%	6/14/28	15,500	15,209
4	Svensk Exportkredit AB	4.250%	2/1/29	6,240	6,162
4	Svensk Exportkredit AB	4.875%	10/4/30	16,150	16,360
4	Svensk Exportkredit AB	0.000%	5/11/37	200	104
	United Mexican States	4.125%	1/21/26	34,814	34,082
	United Mexican States	4.150%	3/28/27	38,951	37,738
	United Mexican States	3.750%	1/11/28	35,434	33,468
4	United Mexican States	5.400%	2/9/28	17,785	17,700
	United Mexican States	4.500%	4/22/29	40,023	38,277
4	United Mexican States	3.250%	4/16/30	29,285	25,723
4	United Mexican States	2.659%	5/24/31	42,246	34,715
4	United Mexican States	8.300%	8/15/31	3,300	3,891
4	United Mexican States	4.750%	4/27/32	17,477	16,135
4	United Mexican States	7.500%	4/8/33	16,320	18,180
4	United Mexican States	4.875%	5/19/33	21,074	19,416
4	United Mexican States	3.500%	2/12/34	29,646	24,081
4	United Mexican States	6.750%	9/27/34	8,333	8,675

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	United Mexican States	6.350%	2/9/35	42,298	42,555
4	United Mexican States	6.000%	5/7/36	50,419	49,122
	United Mexican States	6.050%	1/11/40	39,893	38,584
4	United Mexican States	4.280%	8/14/41	31,120	24,100
4	United Mexican States	4.750%	3/8/44	53,899	43,098
	United Mexican States	5.550%	1/21/45	5,273	4,738
	United Mexican States	4.600%	1/23/46	38,074	29,295
	United Mexican States	4.350%	1/15/47	28,625	21,295
	United Mexican States	4.600%	2/10/48	31,925	24,329
4	United Mexican States	4.500%	1/31/50	29,640	22,240
4	United Mexican States	5.000%	4/27/51	22,695	18,147
4	United Mexican States	4.400%	2/12/52	34,210	24,876
4	United Mexican States	6.338%	5/4/53	42,902	40,361
4	United Mexican States	6.400%	5/7/54	17,330	16,487
4	United Mexican States	3.771%	5/24/61	59,461	36,335
4	United Mexican States	5.750%	10/12/10	29,971	24,690
Total Sovereign Bonds (Cost \$12,264,025)				11,342,939	
Taxable Municipal Bonds (0.5%)					
	Alabama Economic Settlement Authority BP Settlement Revenue	3.163%	9/15/25	1,245	1,225
	Alabama Federal AID Highway Finance Authority SO Revenue	2.650%	9/1/37	4,750	3,709
	Alameda County CA Joint Powers Authority Lease Revenue	7.046%	12/1/44	2,050	2,348
	American Municipal Power Ohio Inc. Revenue (Hydroelectric Projects)	6.449%	2/15/44	4,895	5,250
	American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	7.834%	2/15/41	2,300	2,778
	American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	6.053%	2/15/43	1,000	1,038
	American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	7.499%	2/15/50	1,530	1,825
	American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	8.084%	2/15/50	9,415	12,275
	Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.918%	4/1/40	4,075	4,582
	Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.263%	4/1/49	18,010	19,455
	Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	7.043%	4/1/50	6,275	7,417
	Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.907%	10/1/50	10,390	12,189
	Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	3.126%	4/1/55	6,725	4,579
	California Earthquake Authority Revenue	5.603%	7/1/27	4,340	4,334
	California GO	2.650%	4/1/26	5,000	4,796
	California GO	1.700%	2/1/28	5,150	4,632
	California GO	3.500%	4/1/28	7,635	7,305
	California GO	3.050%	4/1/29	600	557
	California GO	5.125%	9/1/29	4,925	5,006
	California GO	2.500%	10/1/29	9,035	8,101
	California GO	1.750%	11/1/30	5,000	4,177
	California GO	5.750%	10/1/31	8,200	8,638
	California GO	6.000%	3/1/33	5,000	5,367
	California GO	4.500%	4/1/33	11,590	11,235
	California GO	7.500%	4/1/34	32,655	37,690
	California GO	4.600%	4/1/38	17,500	16,491
	California GO	7.550%	4/1/39	41,470	49,296
	California GO	7.300%	10/1/39	13,946	15,955
	California GO	7.350%	11/1/39	16,775	19,276
	California GO	7.625%	3/1/40	16,025	19,001
	California GO	7.600%	11/1/40	16,105	19,295
	California GO	5.875%	10/1/41	2,550	2,646
	California GO	5.200%	3/1/43	5,600	5,471
	California Health Facilities Financing Authority Revenue (Social Bonds-Federally Taxable)	4.353%	6/1/41	1,000	894
	California State Taxable Various Purpose GO	5.125%	3/1/38	5,600	5,564
	California State University Systemwide Revenue	3.899%	11/1/47	3,220	2,655
	California State University Systemwide Revenue	2.897%	11/1/51	1,850	1,310
	California State University Systemwide Revenue	2.975%	11/1/51	10,905	7,408
	California State University Systemwide Revenue	2.719%	11/1/52	4,300	2,855
	California State University Systemwide Revenue	2.939%	11/1/52	6,000	4,098
	California State University Systemwide Revenue	5.183%	11/1/53	2,900	2,848
	Central Puget Sound WA Regional Transit Authority Sales & Use Tax Revenue	5.491%	11/1/39	1,410	1,424
	Charlotte-Mecklenburg NC Hospital Authority Health Care System Revenue	3.204%	1/15/51	5,150	3,621
	Chicago IL Metropolitan Water Reclamation District GO	5.720%	12/1/38	7,505	7,700
	Chicago IL O'Hare International Airport Revenue	6.395%	1/1/40	1,745	1,877
	Chicago IL O'Hare International Airport Revenue	4.472%	1/1/49	4,375	3,935

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Chicago IL O'Hare International Airport Revenue	4.572%	1/1/54	9,095	8,243
Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue	6.899%	12/1/40	6,734	7,440
Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue	6.899%	12/1/40	1,455	1,608
Clark County NV Airport System Revenue	6.820%	7/1/45	3,745	4,213
Commonwealth Financing Authority Pennsylvania Revenue	3.864%	6/1/38	8,870	8,002
Commonwealth Financing Authority Pennsylvania Revenue	3.807%	6/1/41	5,735	4,883
Commonwealth of Massachusetts SO Revenue	3.769%	7/15/29	3,750	3,607
Connecticut GO	5.090%	10/1/30	8,770	8,680
Connecticut GO	5.850%	3/15/32	7,595	8,025
Cook County IL GO	6.229%	11/15/34	4,650	4,892
Dallas County TX Hospital District GO	5.621%	8/15/44	2,100	2,123
Dallas TX Area Rapid Transit Revenue	5.999%	12/1/44	2,065	2,140
Dallas TX Area Rapid Transit Revenue	5.022%	12/1/48	4,000	3,772
Dallas TX Convention Center Hotel Development Corp. Hotel Revenue	7.088%	1/1/42	4,490	5,046
13 Dallas TX Independent School District GO	6.450%	2/15/35	3,750	3,761
Dallas-Fort Worth TX International Airport Revenue	2.994%	11/1/38	15,350	12,819
Dallas-Fort Worth TX International Airport Revenue	3.144%	11/1/45	4,500	3,352
Dallas-Fort Worth TX International Airport Revenue	2.843%	11/1/46	3,600	2,570
Dallas-Fort Worth TX International Airport Revenue	4.507%	11/1/51	10,050	8,920
District of Columbia Income Tax Revenue (Federally Taxable-Build America Bonds)	5.591%	12/1/34	5,675	5,740
District of Columbia Water & Sewer Authority Public Utility Revenue	4.814%	10/1/14	4,650	4,173
East Bay CA Municipal Utility District Water System Revenue	5.874%	6/1/40	4,720	4,921
Energy Northwest Washington Electric Revenue (Columbia Generating Station)	2.814%	7/1/24	20	20
Florida State Board of Administration Finance Corp. Revenue	1.258%	7/1/25	20,500	19,675
Florida State Board of Administration Finance Corp. Revenue	1.705%	7/1/27	13,800	12,522
Florida State Board of Administration Finance Corp. Revenue	2.154%	7/1/30	16,985	14,391
Florida State Board of Administration Finance Corp. Revenue	5.526%	7/1/34	13,500	13,582
14 Foothill-Eastern Transportation Corridor Agency CA Toll Road Revenue	4.094%	1/15/49	7,150	5,957
Foothill-Eastern Transportation Corridor Agency CA Toll Road Revenue	3.924%	1/15/53	2,200	1,768
Georgia Municipal Electric Power Authority Revenue	6.637%	4/1/57	14,896	16,211
Georgia Municipal Electric Power Authority Revenue	6.655%	4/1/57	6,299	6,869
Georgia Municipal Electric Power Authority Revenue	7.055%	4/1/57	3,485	3,888
Georgia Water & Wastewater Revenue	2.257%	11/1/35	2,400	1,903
Golden State Tobacco Securitization Corp. California Revenue	2.746%	6/1/34	3,650	3,047
Golden State Tobacco Securitization Corp. California Revenue	3.487%	6/1/36	3,000	2,444
Golden State Tobacco Securitization Corp. California Revenue	3.115%	6/1/38	5,700	4,600
Golden State Tobacco Securitization Corp. California Revenue	3.714%	6/1/41	4,700	3,595
Golden State Tobacco Securitization Corp. California Revenue	3.293%	6/1/42	4,700	3,656
Golden State Tobacco Securitization Corp. California Revenue	3.000%	6/1/46	5,235	4,779
Golden State Tobacco Securitization Corp. California Revenue	3.850%	6/1/50	3,850	3,611
Golden State Tobacco Securitization Corp. California Revenue	4.214%	6/1/50	8,625	6,439
Grand Parkway Transportation Corp. Texas System Toll Revenue	3.236%	10/1/52	27,320	19,957
Houston TX GO	6.290%	3/1/32	10,490	11,165
Houston TX GO	3.961%	3/1/47	1,330	1,133
Idaho Energy Resources Authority Transmission Facilities Revenue (Bonneville Cooperation Project No.2)	2.861%	9/1/46	2,400	1,687
Illinois GO	5.100%	6/1/33	96,644	94,828
Illinois GO	6.630%	2/1/35	7,116	7,410
Illinois Toll Highway Authority Revenue	6.184%	1/1/34	4,980	5,211
Indiana Finance Authority Revenue (Ohio River Bridges East End Crossing Project)	3.051%	1/1/51	5,225	3,795
Jobs Ohio Beverage System Statewide Liquor Profits Revenue	3.985%	1/1/29	5,350	5,223
Jobs Ohio Beverage System Statewide Liquor Profits Revenue	4.433%	1/1/33	1,145	1,125
Jobs Ohio Beverage System Statewide Liquor Profits Revenue	4.532%	1/1/35	7,980	7,786
Jobs Ohio Beverage System Statewide Liquor Profits Revenue	2.833%	1/1/38	4,165	3,376
Kansas Department of Transportation Highway Revenue	4.596%	9/1/35	1,925	1,839
Kansas Development Finance Authority Revenue	4.927%	4/15/45	900	862
15 Kansas Development Finance Authority Revenue	2.774%	5/1/51	4,750	3,275
14 Kansas Development Finance Authority Revenue (Employees Retirement System)	5.501%	5/1/34	4,300	4,410
Los Angeles CA Community College District GO	6.750%	8/1/49	3,025	3,483
14 Los Angeles CA Department of Airports International Revenue	4.242%	5/15/48	3,225	2,779
Los Angeles CA Department of Water & Power Revenue	6.574%	7/1/45	2,700	2,997
Los Angeles CA Department of Water & Power Revenue	6.603%	7/1/50	5,060	5,686
Los Angeles County CA Metropolitan Transportation Authority Sales Tax Revenue	5.735%	6/1/39	8,110	8,258
Los Angeles County CA Public Works Financing Authority Lease Revenue	7.618%	8/1/40	2,200	2,599
Louisiana Gasoline & Fuel Tax Revenue	2.952%	5/1/41	3,225	2,450
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	3.615%	2/1/29	6,537	6,377
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	5.081%	6/1/31	4,897	4,862

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	4.145%	2/1/33	9,400	9,002
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	5.048%	12/1/34	4,900	4,837
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	4.275%	2/1/36	2,225	2,073
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	4.475%	8/1/39	11,100	10,472
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	5.198%	12/1/39	14,980	15,043
Maryland Economic Development Corp. Revenue	5.942%	5/31/57	2,900	2,920
Maryland Health & Higher Educational Facilities Authority Revenue	3.052%	7/1/40	3,900	2,931
Maryland Health & Higher Educational Facilities Authority Revenue	3.197%	7/1/50	3,900	2,724
Massachusetts GO	4.500%	8/1/31	400	386
Massachusetts GO	5.456%	12/1/39	5,350	5,414
Massachusetts GO	2.900%	9/1/49	5,415	3,763
Massachusetts School Building Authority Dedicated Sales Tax Revenue	1.753%	8/15/30	3,000	2,580
Massachusetts School Building Authority Dedicated Sales Tax Revenue	5.715%	8/15/39	3,100	3,176
Massachusetts School Building Authority Dedicated Sales Tax Revenue	3.395%	10/15/40	7,605	6,186
Massachusetts School Building Authority Dedicated Sales Tax Revenue	2.950%	5/15/43	5,510	4,146
Massachusetts SO Revenue	4.110%	7/15/31	7,386	7,253
Massachusetts Transportation Fund Revenue	5.731%	6/1/40	4,275	4,335
Metropolitan Government of Nashville & Davidson County TN Convention Center Authority Tourism Tax Revenue	6.731%	7/1/43	2,260	2,464
Metropolitan Transportation Authority NY Revenue	5.175%	11/15/49	765	690
Metropolitan Washington DC/VA Airports Authority Dulles Toll Road Revenue	7.462%	10/1/46	6,325	7,635
Miami-Dade County FL Aviation Revenue (Miami International Airport)	4.280%	10/1/41	6,205	5,469
Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.084%	12/1/34	4,490	3,906
Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.384%	12/1/40	6,225	5,056
Michigan State Building Authority Revenue Refunding Taxable BDS 2020 II	2.705%	10/15/40	6,300	4,776
Michigan State University Revenue	4.496%	8/15/48	2,600	2,381
Michigan State University Revenue	4.165%	8/15/22	1,810	1,401
Michigan Strategic Fund Ltd. Obligation Revenue	3.225%	9/1/47	4,000	3,044
Mississippi GO	5.245%	11/1/34	1,375	1,366
Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.229%	5/15/50	4,815	3,518
Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.652%	8/15/57	5,750	4,424
National Finance Authority NH Revenue	3.300%	4/1/32	4,400	3,522
¹⁶ New Jersey Economic Development Authority Revenue (State Pension Funding)	7.425%	2/15/29	15,550	16,565
New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.754%	12/15/28	12,050	12,108
New Jersey Transportation Trust Fund Authority Transportation System Revenue	6.561%	12/15/40	8,105	8,831
New Jersey Transportation Trust Fund Authority Transportation System Revenue	4.131%	6/15/42	4,060	3,427
New Jersey Turnpike Authority Revenue	7.414%	1/1/40	18,650	21,881
New Jersey Turnpike Authority Revenue	7.102%	1/1/41	24,238	27,691
New York City NY GO	5.517%	10/1/37	9,550	9,541
New York City NY GO	6.271%	12/1/37	5,400	5,764
New York City NY GO	5.263%	10/1/52	1,900	1,934
New York City NY GO	5.828%	10/1/53	2,700	2,946
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.750%	6/15/41	1,435	1,457
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.724%	6/15/42	395	398
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.952%	6/15/42	2,900	2,997
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	6.011%	6/15/42	1,050	1,092
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.440%	6/15/43	4,675	4,535
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.882%	6/15/44	19,200	19,542
New York City NY Transitional Finance Authority Future Tax Revenue	5.767%	8/1/36	4,245	4,308
New York City NY Transitional Finance Authority Future Tax Revenue	5.508%	8/1/37	8,550	8,515
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	5.871%	11/15/39	1,950	2,007
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	6.668%	11/15/39	1,935	2,098
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	6.814%	11/15/40	720	789
New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund)	7.336%	11/15/39	20,105	23,816
New York State Dormitory Authority Revenue (Personal Income Tax)	5.628%	3/15/39	2,170	2,200
New York State Dormitory Authority Revenue (Personal Income Tax)	5.600%	3/15/40	865	872
New York State Thruway Authority General Revenue	2.900%	1/1/35	3,715	3,126
New York State Urban Development Corp. Revenue (Personal Income Tax)	3.900%	3/15/33	4,000	3,747
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.770%	3/15/39	5,165	5,234
North Texas Tollway Authority System Revenue	3.011%	1/1/43	1,950	1,481

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
North Texas Tollway Authority System Revenue	6.718%	1/1/49	10,855	12,353
Ohio State University General Receipts Revenue	4.910%	6/1/40	9,285	8,903
Ohio State University General Receipts Revenue	4.800%	6/1/11	3,860	3,467
Ohio Turnpike Commission Revenue	3.216%	2/15/48	8,675	6,579
Oklahoma Development Finance Authority Revenue	3.877%	5/1/37	4,187	3,994
Oklahoma Development Finance Authority Revenue	4.380%	11/1/45	6,075	5,593
Oklahoma Development Finance Authority Revenue	4.714%	5/1/52	4,700	4,382
Oregon Department of Transportation Highway User Tax Revenue	5.834%	11/15/34	6,040	6,201
Oregon GO	5.892%	6/1/27	4,279	4,336
¹⁴ Oregon School Boards Association GO	5.528%	6/30/28	1,030	1,035
¹⁶ Oregon School Boards Association GO	5.680%	6/30/28	1,575	1,593
Pennsylvania State University Revenue	2.790%	9/1/43	7,400	5,514
Pennsylvania State University Revenue	2.840%	9/1/50	5,415	3,692
Pennsylvania Turnpike Commission Revenue	5.511%	12/1/45	4,390	4,321
Philadelphia PA Water & Wastewater Revenue	2.926%	7/1/45	3,800	2,804
Port Authority of New York & New Jersey Revenue	6.040%	12/1/29	2,560	2,700
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	5,560	5,768
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	12,025	12,475
Port Authority of New York & New Jersey Revenue	4.960%	8/1/46	6,300	6,041
Port Authority of New York & New Jersey Revenue	5.310%	8/1/46	4,625	4,605
Port Authority of New York & New Jersey Revenue	4.031%	9/1/48	2,205	1,854
Port Authority of New York & New Jersey Revenue	3.139%	2/15/51	15,100	11,165
Port Authority of New York & New Jersey Revenue	4.926%	10/1/51	2,315	2,212
Port Authority of New York & New Jersey Revenue	5.072%	7/15/53	6,700	6,542
Port Authority of New York & New Jersey Revenue	3.175%	7/15/60	5,350	3,582
Port Authority of New York & New Jersey Revenue	4.458%	10/1/62	28,925	25,116
Port Authority of New York & New Jersey Revenue	4.810%	10/15/65	5,400	5,004
Port Authority of New York & New Jersey Revenue	3.287%	8/1/69	5,400	3,531
Port of Morrow OR Transmission Facilities Revenue (Bonneville Cooperation Projects)	2.543%	9/1/40	5,225	3,818
Regional Transportation District of Colorado Sales Tax Revenue	5.844%	11/1/50	3,500	3,659
Riverside CA Pension Obligation Taxable Revenue Bonds	3.857%	6/1/45	3,825	3,260
Riverside County CA Pension Obligation Revenue Bonds	3.818%	2/15/38	975	890
Rutgers State University New Jersey Revenue	5.665%	5/1/40	3,275	3,292
Rutgers State University New Jersey Revenue	3.270%	5/1/43	1,325	1,062
Rutgers State University New Jersey Revenue	3.915%	5/1/19	4,815	3,435
Sales Tax Securitization Corp. Illinois Revenue	3.238%	1/1/42	5,000	3,983
Sales Tax Securitization Corp. Illinois Revenue	3.587%	1/1/43	8,700	7,230
Sales Tax Securitization Corp. Illinois Revenue	3.820%	1/1/48	3,525	2,843
Sales Tax Securitization Corp. Illinois Revenue	4.787%	1/1/48	1,795	1,676
Salt River Projects Arizona Agricultural Improvement & Power District Revenue	4.839%	1/1/41	3,880	3,657
San Antonio TX Electric & Gas Systems Revenue	5.985%	2/1/39	4,085	4,256
San Antonio TX Electric & Gas Systems Revenue	5.808%	2/1/41	6,750	6,886
San Antonio TX Electric & Gas Systems Revenue	4.427%	2/1/42	5,150	4,851
San Diego County CA Regional Transportation Commission Sales Tax Revenue	5.911%	4/1/48	3,760	3,904
San Diego County CA Water Authority Revenue	6.138%	5/1/49	11,670	12,415
San Francisco CA City & County Public Utilities Commission Water Revenue	6.950%	11/1/50	5,175	5,838
San Jose California Redevelopment Agency Successor Agency Tax Allocation	3.375%	8/1/34	5,940	5,306
South Carolina Public Service Authority Revenue	6.454%	1/1/50	8,650	9,228
State Public School Building Authority PA Revenue	5.000%	9/15/27	4,217	4,204
Texas A & M University Permanent Fund Revenue	3.660%	7/1/47	1,050	864
Texas GO	5.517%	4/1/39	17,465	17,986
Texas Natural Gas Securitization Finance Corp. Revenue	5.102%	4/1/35	22,946	22,919
Texas Natural Gas Securitization Finance Corp. Revenue	5.169%	4/1/41	21,910	21,949
Texas Private Activity Bond Surface Transportation Corp. Revenue (NTE Mobility Partners)	3.922%	12/31/49	14,835	12,173
Texas Transportation Commission GO	4.681%	4/1/40	2,850	2,697
Texas Transportation Commission GO	2.472%	10/1/44	12,250	8,421
Texas Transportation Commission State Highway Revenue	5.178%	4/1/30	7,485	7,492
¹⁴ Tucson City AZ COP	2.856%	7/1/47	4,300	3,115
University of California Regents Medical Center Pooled Revenue	4.132%	5/15/32	2,500	2,377
University of California Regents Medical Center Pooled Revenue	6.548%	5/15/48	13,925	15,285
University of California Regents Medical Center Pooled Revenue	6.583%	5/15/49	2,575	2,829
University of California Regents Medical Center Pooled Revenue	3.006%	5/15/50	7,295	4,900
University of California Regents Medical Center Pooled Revenue	4.563%	5/15/53	3,600	3,186
University of California Regents Medical Center Pooled Revenue	3.256%	5/15/60	6,730	4,491
University of California Regents Medical Center Pooled Revenue	3.706%	5/15/20	3,600	2,388
University of California Revenue	3.063%	7/1/25	12,062	11,809
University of California Revenue	1.316%	5/15/27	15,685	14,244
University of California Revenue	1.614%	5/15/30	10,355	8,698

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
University of California Revenue	3.071%	5/15/51	7,540	5,155
University of California Revenue	4.858%	5/15/12	17,290	15,148
University of California Revenue	4.767%	5/15/15	6,058	5,208
University of Michigan Revenue	2.437%	4/1/40	5,110	3,754
University of Michigan Revenue	2.562%	4/1/50	2,850	1,841
University of Michigan Revenue	3.504%	4/1/52	5,555	4,302
University of Michigan Revenue	4.454%	4/1/22	4,365	3,611
University of Minnesota Revenue	4.048%	4/1/52	1,500	1,282
University of Nebraska Student Fee Revenue	3.037%	10/1/49	5,355	3,887
¹⁵ University of Oregon Revenue	3.424%	3/1/60	7,680	5,602
University of Pittsburgh Pennsylvania of the Commonwealth System of Higher Education Revenue	3.555%	9/15/19	14,580	9,575
University of Texas Financing System Revenue	4.794%	8/15/46	2,985	2,856
University of Texas Financing System Revenue	3.354%	8/15/47	3,200	2,399
University of Texas Financing System Revenue	2.439%	8/15/49	5,110	3,146
University of Texas Permanent University Fund Revenue	3.376%	7/1/47	5,800	4,488
University of Texas Permanent University Fund Revenue	3.100%	7/1/49	5,715	4,243
University of Virginia Revenue	2.256%	9/1/50	19,425	11,583
University of Virginia Revenue	4.179%	9/1/17	3,425	2,711
University of Virginia Revenue	3.227%	9/1/19	1,395	842
Utah GO	4.554%	7/1/24	505	505
Utah GO	3.539%	7/1/25	4,179	4,148
¹⁴ Wisconsin General Fund Annual Appropriation Revenue	5.700%	5/1/26	585	588
Wisconsin General Fund Annual Appropriation Revenue ETM	3.154%	5/1/27	3,100	2,969
Wisconsin General Fund Annual Appropriation Revenue	3.954%	5/1/36	17,995	16,600
Total Taxable Municipal Bonds (Cost \$1,934,004)				1,715,704

	Coupon	Shares	Market Value* (\$000)
Temporary Cash Investments (0.7%)			
Money Market Fund (0.7%)			
¹⁷ Vanguard Market Liquidity Fund (Cost \$2,328,247)	5.380%	23,287,548	2,328,522
Total Investments (99.8%) (Cost \$350,697,547)			319,564,567
Other Assets and Liabilities—Net (0.2%)			492,565
Net Assets (100%)			320,057,132

Cost is in \$000.

* See Note A in Notes to Financial Statements.

- 1 Securities with a value of \$1,453,000 have been segregated as collateral for certain open To Be Announced (TBA) transactions.
- 2 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of June 30, 2024.
- 3 U.S. government-guaranteed.
- 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 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.
- 6 Variable-rate security; rate shown is effective rate at period end. Certain variable-rate securities are not based on a published reference rate and spread but are determined by the issuer or agent based on current market conditions.
- 7 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At June 30, 2024, the aggregate value was \$817,473,000, representing 0.3% of net assets.
- 8 Guaranteed by the Government of Canada.
- 9 Guaranteed by the Government of Japan.
- 10 Guaranteed by the Federal Republic of Germany.
- 11 Guaranteed by the Republic of Austria.
- 12 Guaranteed by the Government of Mexico.
- 13 Scheduled principal and interest payments are guaranteed by Texas Permanent School Fund.
- 14 Scheduled principal and interest payments are guaranteed by Assured Guaranty Municipal Corp.
- 15 Scheduled principal and interest payments are guaranteed by Build America Mutual Assurance Co.
- 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.

1YR—1-year.

CMT—Constant Maturing Treasury Rate.

COP—Certificate of Participation.

DAC—Designated Activity Company.

ETM—Escrowed to Maturity.

GO—General Obligation Bond.

REIT—Real Estate Investment Trust.

RFUCCT1Y—Refinitiv USD IBOR Consumer Cash Fallbacks Term 1-year.

RFUCCT6M—Refinitiv USD IBOR Consumer Cash Fallbacks Term 6-month.

SO—Special Obligation.

SOFR—Secured Overnight Financing Rate.

UMBS—Uniform Mortgage-Backed Securities.

Statement of Assets and Liabilities

As of June 30, 2024

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$348,369,300)	317,236,045
Affiliated Issuers (Cost \$2,328,247)	2,328,522
Total Investments in Securities	319,564,567
Investment in Vanguard	9,370
Receivables for Investment Securities Sold	2,809,607
Receivables for Accrued Income	2,566,585
Receivables for Capital Shares Issued	175,032
Other Assets	227
Total Assets	325,125,388
Liabilities	
Due to Custodian	36,376
Payables for Investment Securities Purchased	4,623,921
Payables for Capital Shares Redeemed	360,325
Payables for Distributions	43,070
Payables to Vanguard	4,564
Total Liabilities	5,068,256
Net Assets	320,057,132

Statement of Assets and Liabilities (continued)

At June 30, 2024, net assets consisted of:

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Paid-in Capital	359,732,904
Total Distributable Earnings (Loss)	(39,675,772)
Net Assets	320,057,132
Investor Shares—Net Assets	
Applicable to 61,519,915 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	583,052
Net Asset Value Per Share—Investor Shares	\$9.48
ETF Shares—Net Assets	
Applicable to 1,489,423,018 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	107,325,472
Net Asset Value Per Share—ETF Shares	\$72.06
Admiral Shares—Net Assets	
Applicable to 10,327,166,302 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	97,876,385
Net Asset Value Per Share—Admiral Shares	\$9.48
Institutional Shares—Net Assets	
Applicable to 4,553,226,972 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	43,153,508
Net Asset Value Per Share—Institutional Shares	\$9.48
Institutional Plus Shares—Net Assets	
Applicable to 3,300,069,909 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	31,276,198
Net Asset Value Per Share—Institutional Plus Shares	\$9.48
Institutional Select Shares—Net Assets	
Applicable to 4,203,938,688 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	39,842,517
Net Asset Value Per Share—Institutional Select Shares	\$9.48

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

Statement of Operations

Six Months Ended
June 30, 2024

	(\$000)
Investment Income	
Income	
Interest ¹	5,689,203
Total Income	5,689,203
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	3,182
Management and Administrative—Investor Shares	430
Management and Administrative—ETF Shares	11,269
Management and Administrative—Admiral Shares	20,247
Management and Administrative—Institutional Shares	5,996
Management and Administrative—Institutional Plus Shares	3,757
Management and Administrative—Institutional Select Shares	1,363
Marketing and Distribution—Investor Shares	16
Marketing and Distribution—ETF Shares	2,167
Marketing and Distribution—Admiral Shares	2,432
Marketing and Distribution—Institutional Shares	793
Marketing and Distribution—Institutional Plus Shares	502
Marketing and Distribution—Institutional Select Shares	39
Custodian Fees	301
Shareholders' Reports—Investor Shares	1
Shareholders' Reports—ETF Shares	1,142
Shareholders' Reports—Admiral Shares	499
Shareholders' Reports—Institutional Shares	221
Shareholders' Reports—Institutional Plus Shares	139
Shareholders' Reports—Institutional Select Shares	—
Trustees' Fees and Expenses	91
Other Expenses	13
Total Expenses	54,600
Net Investment Income	5,634,603
Realized Net Gain (Loss) on Investment Securities Sold^{1,2}	(1,675,532)
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	(5,818,363)
Net Increase (Decrease) in Net Assets Resulting from Operations	(1,859,292)

1 Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$46,831,000, \$146,000, and \$186,000, respectively. Purchases and sales are for temporary cash investment purposes.

2 Includes (\$92,555,000) of net gain (loss) resulting from in-kind redemptions.

Statement of Changes in Net Assets

	Six Months Ended June 30, 2024	Year Ended December 31, 2023
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	5,634,603	9,332,029
Realized Net Gain (Loss)	(1,675,532)	(3,722,907)
Change in Unrealized Appreciation (Depreciation)	(5,818,363)	10,982,017
Net Increase (Decrease) in Net Assets Resulting from Operations	(1,859,292)	16,591,139
Distributions		
Investor Shares	(10,509)	(22,025)
ETF Shares	(1,561,595)	(2,971,571)
Admiral Shares	(1,735,610)	(3,039,294)
Institutional Shares	(768,959)	(1,323,248)
Institutional Plus Shares	(569,518)	(985,162)
Institutional Select Shares	(660,706)	(989,486)
Total Distributions	(5,306,897)	(9,330,786)
Capital Share Transactions		
Investor Shares	(71,829)	(140,913)
ETF Shares	4,678,713	17,495,034
Admiral Shares	1,278,257	2,072,717
Institutional Shares	720,396	1,652,184
Institutional Plus Shares	(1,224,247)	3,871,332
Institutional Select Shares	6,795,219	4,246,162
Net Increase (Decrease) from Capital Share Transactions	12,176,509	29,196,516
Total Increase (Decrease)	5,010,320	36,456,869
Net Assets		
Beginning of Period	315,046,812	278,589,943
End of Period	320,057,132	315,046,812

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

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Six Months Ended					
	June 30, 2024	2023	2022	Year Ended December 31, 2021 2020 2019		
Net Asset Value, Beginning of Period	\$9.71	\$9.48	\$11.19	\$11.62	\$11.05	\$10.45
Investment Operations						
Net Investment Income ¹	.164	.289	.228	.202	.247	.294
Net Realized and Unrealized Gain (Loss) on Investments	(.230)	.231	(1.702)	(.407)	.589	.597
Total from Investment Operations	(.066)	.520	(1.474)	(.205)	.836	.891
Distributions						
Dividends from Net Investment Income	(.164)	(.290)	(.228)	(.201)	(.247)	(.291)
Distributions from Realized Capital Gains	—	—	(.008)	(.024)	(.019)	—
Total Distributions	(.164)	(.290)	(.236)	(.225)	(.266)	(.291)
Net Asset Value, End of Period	\$9.48	\$9.71	\$9.48	\$11.19	\$11.62	\$11.05
Total Return²	-0.67%	5.60%	-13.25%	-1.77%	7.61%	8.61%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$583	\$670	\$795	\$1,169	\$1,606	\$1,546
Ratio of Total Expenses to Average Net Assets	0.15%	0.15% ³	0.15% ³	0.15%	0.15%	0.15%
Ratio of Net Investment Income to Average Net Assets	3.47%	3.04%	2.26%	1.78%	2.15%	2.74%
Portfolio Turnover Rate ^{4,5}	18%	36%	40%	69%	79%	31%

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

1 Calculated based on average shares outstanding.

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

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.15%.

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 4%, 10%, 12%, 34%, 29%, and 10%, respectively, attributable to mortgage-dollar-roll activity.

Financial Highlights

ETF Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2024	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$73.57	\$71.83	\$84.77	\$88.03	\$83.71	\$79.16
Investment Operations						
Net Investment Income ¹	1.287	2.292	1.830	1.623	1.962	2.295
Net Realized and Unrealized Gain (Loss) on Investments	(1.734)	1.717	(12.903)	(3.085)	4.455	4.535
Total from Investment Operations	(.447)	4.009	(11.073)	(1.462)	6.417	6.830
Distributions						
Dividends from Net Investment Income	(1.063)	(2.269)	(1.808)	(1.615)	(1.954)	(2.280)
Distributions from Realized Capital Gains	—	—	(.059)	(.183)	(.143)	—
Total Distributions	(1.063)	(2.269)	(1.867)	(1.798)	(2.097)	(2.280)
Net Asset Value, End of Period	\$72.06	\$73.57	\$71.83	\$84.77	\$88.03	\$83.71
Total Return	-0.60%	5.70%	-13.15%	-1.66%	7.71%	8.71%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$107,325	\$104,824	\$84,879	\$84,254	\$68,245	\$48,456
Ratio of Total Expenses to Average Net Assets	0.03%	0.03% ²	0.03% ²	0.03%	0.035%	0.035%
Ratio of Net Investment Income to Average Net Assets	3.59%	3.18%	2.41%	1.89%	2.25%	2.78%
Portfolio Turnover Rate ^{3,4}	18%	36%	40%	69%	79%	31%

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

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.03%.

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 4%, 10%, 12%, 34%, 29%, and 10%, respectively, attributable to mortgage-dollar-roll activity.

Financial Highlights

Admiral Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,					
	2024	2023	2022	Year Ended December 31, 2021 2020 2019		
Net Asset Value, Beginning of Period	\$9.71	\$9.48	\$11.19	\$11.62	\$11.05	\$10.45
Investment Operations						
Net Investment Income ¹	.169	.300	.239	.213	.258	.301
Net Realized and Unrealized Gain (Loss) on Investments	(.230)	.229	(1.703)	(.407)	.590	.601
Total from Investment Operations	(.061)	.529	(1.464)	(.194)	.848	.902
Distributions						
Dividends from Net Investment Income	(.169)	(.299)	(.238)	(.212)	(.259)	(.302)
Distributions from Realized Capital Gains	—	—	(.008)	(.024)	(.019)	—
Total Distributions	(.169)	(.299)	(.246)	(.236)	(.278)	(.302)
Net Asset Value, End of Period	\$9.48	\$9.71	\$9.48	\$11.19	\$11.62	\$11.05
Total Return²	-0.62%	5.70%	-13.16%	-1.67%	7.72%	8.71%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$97,876	\$98,946	\$94,589	\$116,295	\$120,909	\$107,098
Ratio of Total Expenses to Average Net Assets	0.05%	0.05% ³	0.05% ³	0.05%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	3.58%	3.16%	2.38%	1.88%	2.25%	2.78%
Portfolio Turnover Rate ^{4,5}	18%	36%	40%	69%	79%	31%

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

1 Calculated based on average shares outstanding.

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

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.05%.

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 4%, 10%, 12%, 34%, 29%, and 10%, respectively, attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2024	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$9.71	\$9.48	\$11.19	\$11.62	\$11.05	\$10.45
Investment Operations						
Net Investment Income ¹	.170	.301	.240	.214	.260	.303
Net Realized and Unrealized Gain (Loss) on Investments	(.231)	.230	(1.702)	(.406)	.590	.601
Total from Investment Operations	(.061)	.531	(1.462)	(.192)	.850	.904
Distributions						
Dividends from Net Investment Income	(.169)	(.301)	(.240)	(.214)	(.261)	(.304)
Distributions from Realized Capital Gains	—	—	(.008)	(.024)	(.019)	—
Total Distributions	(.169)	(.301)	(.248)	(.238)	(.280)	(.304)
Net Asset Value, End of Period	\$9.48	\$9.71	\$9.48	\$11.19	\$11.62	\$11.05
Total Return	-0.61%	5.72%	-13.15%	-1.65%	7.74%	8.73%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$43,154	\$43,463	\$40,813	\$49,162	\$53,018	\$47,477
Ratio of Total Expenses to Average Net Assets	0.035%	0.035% ²	0.035% ²	0.035%	0.035%	0.035%
Ratio of Net Investment Income to Average Net Assets	3.59%	3.17%	2.39%	1.90%	2.26%	2.79%
Portfolio Turnover Rate ^{3,4}	18%	36%	40%	69%	79%	31%

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

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.035%.

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 4%, 10%, 12%, 34%, 29%, and 10%, respectively, attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Plus Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,					
	2024	2023	2022	Year Ended December 31, 2021 2020 2019		
Net Asset Value, Beginning of Period	\$9.71	\$9.48	\$11.19	\$11.62	\$11.05	\$10.45
Investment Operations						
Net Investment Income ¹	.170	.302	.240	.214	.260	.304
Net Realized and Unrealized Gain (Loss) on Investments	(.230)	.229	(1.702)	(.406)	.590	.600
Total from Investment Operations	(.060)	.531	(1.462)	(.192)	.850	.904
Distributions						
Dividends from Net Investment Income	(.170)	(.301)	(.240)	(.214)	(.261)	(.304)
Distributions from Realized Capital Gains	—	—	(.008)	(.024)	(.019)	—
Total Distributions	(.170)	(.301)	(.248)	(.238)	(.280)	(.304)
Net Asset Value, End of Period	\$9.48	\$9.71	\$9.48	\$11.19	\$11.62	\$11.05
Total Return	-0.61%	5.72%	-13.14%	-1.65%	7.74%	8.74%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$31,276	\$33,268	\$28,670	\$36,314	\$32,910	\$23,679
Ratio of Total Expenses to Average Net Assets	0.03%	0.03% ²	0.03% ²	0.03%	0.03%	0.03%
Ratio of Net Investment Income to Average Net Assets	3.59%	3.18%	2.40%	1.90%	2.25%	2.80%
Portfolio Turnover Rate ^{3,4}	18%	36%	40%	69%	79%	31%

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

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.03%.

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 4%, 10%, 12%, 34%, 29%, and 10%, respectively, attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Select Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,					
	2024	2023	2022	Year Ended December 31, 2021 2020 2019		
Net Asset Value, Beginning of Period	\$9.71	\$9.48	\$11.19	\$11.62	\$11.05	\$10.45
Investment Operations						
Net Investment Income ¹	.171	.304	.243	.217	.262	.306
Net Realized and Unrealized Gain (Loss) on Investments	(.230)	.229	(1.703)	(.407)	.591	.600
Total from Investment Operations	(.059)	.533	(1.460)	(.190)	.853	.906
Distributions						
Dividends from Net Investment Income	(.171)	(.303)	(.242)	(.216)	(.264)	(.306)
Distributions from Realized Capital Gains	—	—	(.008)	(.024)	(.019)	—
Total Distributions	(.171)	(.303)	(.250)	(.240)	(.283)	(.306)
Net Asset Value, End of Period	\$9.48	\$9.71	\$9.48	\$11.19	\$11.62	\$11.05
Total Return	-0.60%	5.74%	-13.13%	-1.63%	7.76%	8.76%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$39,843	\$33,876	\$28,845	\$29,135	\$26,500	\$20,401
Ratio of Total Expenses to Average Net Assets	0.01%	0.01% ²	0.01% ²	0.01%	0.01%	0.01%
Ratio of Net Investment Income to Average Net Assets	3.62%	3.20%	2.43%	1.92%	2.28%	2.81%
Portfolio Turnover Rate ^{3,4}	18%	36%	40%	69%	79%	31%

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

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.01%.

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 4%, 10%, 12%, 34%, 29%, and 10%, respectively, attributable to mortgage-dollar-roll activity.

Notes to Financial Statements

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

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 other 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, as furnished by independent pricing services. 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 valuation designee to represent fair value and subject to oversight by the board of trustees.

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 MSFTA, and sell or retain any collateral held up to the net amount owed to the fund under the MSFTA.

At June 30, 2024, counterparties had deposited in segregated accounts securities with a value of \$808,000 and cash of \$1,460,000 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 also enters into mortgage-dollar-roll transactions in which the fund buys mortgage-backed securities from a dealer pursuant to a TBA transaction and simultaneously agrees to sell similar securities in the future at a predetermined price. The securities bought in mortgage-dollar-roll transactions are used to cover an open TBA sell position. The fund continues to earn interest on mortgage-backed security pools already held and receives a lower price on the securities to be sold in the future. The fund accounts for mortgage-dollar-roll transactions as purchases and sales; as such, these transactions may increase the fund's portfolio turnover rate. Amounts to be received or paid in connection with open mortgage dollar rolls are included in Receivables for Investment Securities Sold or Payables for Investment Securities Purchased in the Statement of Assets and Liabilities.

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

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

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

In accordance with an exemptive order (the "Order") from the SEC, the fund may participate in a joint lending and borrowing program that allows registered open-end Vanguard funds to borrow money from and lend money to each other for temporary or emergency purposes (the "Interfund Lending

Program”), subject to compliance with the terms and conditions of the Order, and to the extent permitted by the fund’s investment objective and investment policies. Interfund loans and borrowings normally extend overnight but can have a maximum duration of seven days. Loans may be called on one business day’s notice. The interest rate to be charged is governed by the conditions of the Order and internal procedures adopted by the board of trustees. The board of trustees is responsible for overseeing the Interfund Lending Program.

For the six months ended June 30, 2024, the fund did not utilize the credit facilities or the Interfund Lending Program.

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

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

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

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At June 30, 2024, the fund had contributed to Vanguard capital in the amount of \$9,370,000, representing less than 0.01% of the fund’s net assets and 3.75% of Vanguard’s capital received pursuant to the FSA. The fund’s trustees and officers are also directors and employees, respectively, of Vanguard.

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

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

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

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

The following table summarizes the market value of the fund’s investments as of June 30, 2024, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
U.S. Government and Agency Obligations	—	212,891,667	—	212,891,667
Asset-Backed/Commercial Mortgage-Backed Securities	—	7,497,797	—	7,497,797
Corporate Bonds	—	83,787,938	—	83,787,938
Sovereign Bonds	—	11,342,939	—	11,342,939
Taxable Municipal Bonds	—	1,715,704	—	1,715,704
Temporary Cash Investments	2,328,522	—	—	2,328,522
Total	2,328,522	317,236,045	—	319,564,567

D. As of June 30, 2024, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	351,260,329
Gross Unrealized Appreciation	697,499
Gross Unrealized Depreciation	(32,393,261)
Net Unrealized Appreciation (Depreciation)	(31,695,762)

The fund’s tax-basis capital gains and losses are determined only at the end of each fiscal year. For tax purposes, at December 31, 2023, the fund had available capital losses totaling \$6,601,986,000 that may be carried forward indefinitely to offset future net capital gains. The fund will use these capital losses to offset net taxable capital gains, if any, realized during the year ending December 31, 2024; should the fund realize net capital losses for the year, the losses will be added to the loss carryforward balance above.

E. During the six months ended June 30, 2024, the fund purchased \$10,442,961,000 of investment securities and sold \$10,134,212,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$53,453,189,000 and \$45,595,953,000, respectively. In addition, the fund purchased and sold investment securities of \$7,715,032,000 and \$4,045,898,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

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

	Six Months Ended June 30, 2024		Year Ended December 31, 2023	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	30,433	3,211	55,989	5,874
Issued in Lieu of Cash Distributions	10,509	1,108	22,025	2,317
Redeemed	(112,771)	(11,826)	(218,927)	(22,985)
Net Increase (Decrease)—Investor Shares	(71,829)	(7,507)	(140,913)	(14,794)
ETF Shares				
Issued	9,884,963	136,900	19,682,298	273,800
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(5,206,250)	(72,200)	(2,187,264)	(30,700)
Net Increase (Decrease)—ETF Shares	4,678,713	64,700	17,495,034	243,100
Admiral Shares				
Issued	9,083,671	955,768	17,190,783	1,810,477
Issued in Lieu of Cash Distributions	1,549,034	163,381	2,714,993	285,871
Redeemed	(9,354,448)	(985,154)	(17,833,059)	(1,881,957)
Net Increase (Decrease)—Admiral Shares	1,278,257	133,995	2,072,717	214,391
Institutional Shares				
Issued	5,496,508	578,863	9,009,516	947,435
Issued in Lieu of Cash Distributions	727,240	76,705	1,248,686	131,485
Redeemed	(5,503,352)	(579,806)	(8,606,018)	(907,118)
Net Increase (Decrease)—Institutional Shares	720,396	75,762	1,652,184	171,802
Institutional Plus Shares				
Issued	4,763,878	502,618	8,551,438	895,768
Issued in Lieu of Cash Distributions	529,196	55,800	919,833	96,865
Redeemed	(6,517,321)	(685,581)	(5,599,939)	(589,949)
Net Increase (Decrease)—Institutional Plus Shares	(1,224,247)	(127,163)	3,871,332	402,684
Institutional Select Shares				
Issued	7,239,185	760,943	6,301,480	662,735
Issued in Lieu of Cash Distributions	660,706	69,729	989,317	104,193
Redeemed	(1,104,672)	(116,593)	(3,044,635)	(320,103)
Net Increase (Decrease)—Institutional Select Shares	6,795,219	714,079	4,246,162	446,825

G. Significant market disruptions, such as those caused by pandemics, natural or environmental disasters, war, acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

To the extent the fund's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the fund may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

Credit risk is the risk that a counterparty to a transaction or an issuer of a financial instrument will fail to pay interest and principal when due, or that perceptions of the issuer's ability to make such payments will cause the price of an investment to decline. Investment in debt securities will generally increase credit risk.

H. Management has determined that no events or transactions occurred subsequent to June 30, 2024, that would require recognition or disclosure in these financial statements.

Financial Statements
For the six-months ended June 30, 2024
Vanguard Total Bond Market II Index Fund

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Financial Statements1

Financial Statements (unaudited)

Schedule of Investments

As of June 30, 2024

The fund files its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year as an exhibit to its reports on Form N-PORT. The fund's Form N-PORT reports are available on the SEC's website at www.sec.gov.

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
U.S. Government and Agency Obligations (67.0%)				
U.S. Government Securities (46.7%)				
United States Treasury Note/Bond	3.000%	7/15/25	809,149	792,081
United States Treasury Note/Bond	0.250%	7/31/25	680,550	646,309
United States Treasury Note/Bond	2.875%	7/31/25	304,950	297,898
United States Treasury Note/Bond	4.750%	7/31/25	379,572	378,208
United States Treasury Note/Bond	2.000%	8/15/25	392,083	379,033
United States Treasury Note/Bond	3.125%	8/15/25	790,195	773,527
United States Treasury Note/Bond	6.875%	8/15/25	40,840	41,689
United States Treasury Note/Bond	0.250%	8/31/25	466,895	441,653
United States Treasury Note/Bond	2.750%	8/31/25	186,630	181,760
United States Treasury Note/Bond	5.000%	8/31/25	597,268	596,708
United States Treasury Note/Bond	3.500%	9/15/25	347,318	341,023
United States Treasury Note/Bond	0.250%	9/30/25	380,636	358,868
United States Treasury Note/Bond	3.000%	9/30/25	302,925	295,494
United States Treasury Note/Bond	5.000%	9/30/25	399,447	399,260
United States Treasury Note/Bond	4.250%	10/15/25	616,645	610,768
United States Treasury Note/Bond	0.250%	10/31/25	683,593	642,257
United States Treasury Note/Bond	3.000%	10/31/25	150,000	146,156
United States Treasury Note/Bond	5.000%	10/31/25	264,402	264,402
United States Treasury Note/Bond	2.250%	11/15/25	639,690	616,701
United States Treasury Note/Bond	4.500%	11/15/25	470,764	467,822
United States Treasury Note/Bond	0.375%	11/30/25	497,280	466,433
United States Treasury Note/Bond	2.875%	11/30/25	226,497	220,127
United States Treasury Note/Bond	4.875%	11/30/25	178,611	178,388
United States Treasury Note/Bond	4.000%	12/15/25	457,140	451,211
United States Treasury Note/Bond	0.375%	12/31/25	379,190	354,543
United States Treasury Note/Bond	2.625%	12/31/25	232,000	224,387
United States Treasury Note/Bond	4.250%	12/31/25	110,605	109,534
United States Treasury Note/Bond	3.875%	1/15/26	457,888	451,020
United States Treasury Note/Bond	0.375%	1/31/26	813,300	757,767
United States Treasury Note/Bond	2.625%	1/31/26	150,000	144,844
United States Treasury Note/Bond	4.250%	1/31/26	773,989	766,612
United States Treasury Note/Bond	1.625%	2/15/26	534,932	508,018
United States Treasury Note/Bond	4.000%	2/15/26	452,375	446,226
United States Treasury Note/Bond	0.500%	2/28/26	501,471	466,838
United States Treasury Note/Bond	2.500%	2/28/26	84,057	80,905
United States Treasury Note/Bond	4.625%	2/28/26	561,659	559,641
United States Treasury Note/Bond	4.625%	3/15/26	462,980	461,388
United States Treasury Note/Bond	0.750%	3/31/26	564,584	526,475
United States Treasury Note/Bond	2.250%	3/31/26	287,794	275,563
United States Treasury Note/Bond	4.500%	3/31/26	598,102	594,925
United States Treasury Note/Bond	3.750%	4/15/26	454,933	446,758
United States Treasury Note/Bond	0.750%	4/30/26	524,094	487,326
United States Treasury Note/Bond	2.375%	4/30/26	145,000	138,928
United States Treasury Note/Bond	4.875%	4/30/26	847,045	848,368
United States Treasury Note/Bond	1.625%	5/15/26	534,497	504,599
United States Treasury Note/Bond	3.625%	5/15/26	444,879	435,773
United States Treasury Note/Bond	0.750%	5/31/26	689,445	639,353
United States Treasury Note/Bond	2.125%	5/31/26	238,579	227,172
United States Treasury Note/Bond	4.875%	5/31/26	869,738	871,505
United States Treasury Note/Bond	4.125%	6/15/26	787,618	778,511
United States Treasury Note/Bond	0.875%	6/30/26	464,552	430,945
United States Treasury Note/Bond	1.875%	6/30/26	283,440	268,205
¹ United States Treasury Note/Bond	4.625%	6/30/26	5,036,335	5,027,679
United States Treasury Note/Bond	4.500%	7/15/26	357,307	355,744
United States Treasury Note/Bond	0.625%	7/31/26	594,787	547,111
United States Treasury Note/Bond	1.875%	7/31/26	282,000	266,270
United States Treasury Note/Bond	1.500%	8/15/26	579,832	542,596
United States Treasury Note/Bond	4.375%	8/15/26	388,679	386,128
United States Treasury Note/Bond	6.750%	8/15/26	8,800	9,155
United States Treasury Note/Bond	0.750%	8/31/26	505,294	464,712

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Note/Bond	1.375%	8/31/26	240,805	224,475
United States Treasury Note/Bond	4.625%	9/15/26	483,805	483,276
United States Treasury Note/Bond	0.875%	9/30/26	374,245	344,422
United States Treasury Note/Bond	1.625%	9/30/26	56,188	52,588
United States Treasury Note/Bond	4.625%	10/15/26	258,075	257,833
United States Treasury Note/Bond	1.125%	10/31/26	407,235	375,802
United States Treasury Note/Bond	1.625%	10/31/26	291,090	271,805
United States Treasury Note/Bond	2.000%	11/15/26	514,762	484,359
United States Treasury Note/Bond	4.625%	11/15/26	535,523	535,356
United States Treasury Note/Bond	6.500%	11/15/26	36,215	37,952
United States Treasury Note/Bond	1.250%	11/30/26	660,735	610,251
United States Treasury Note/Bond	1.625%	11/30/26	180,570	168,269
United States Treasury Note/Bond	4.375%	12/15/26	262,877	261,398
United States Treasury Note/Bond	1.250%	12/31/26	612,555	564,699
United States Treasury Note/Bond	1.750%	12/31/26	221,253	206,526
United States Treasury Note/Bond	4.000%	1/15/27	561,165	553,011
United States Treasury Note/Bond	1.500%	1/31/27	820,357	759,215
United States Treasury Note/Bond	2.250%	2/15/27	458,626	432,327
United States Treasury Note/Bond	4.125%	2/15/27	425,506	420,653
United States Treasury Note/Bond	6.625%	2/15/27	39,650	41,682
United States Treasury Note/Bond	1.125%	2/28/27	77,870	71,202
United States Treasury Note/Bond	1.875%	2/28/27	484,626	452,065
United States Treasury Note/Bond	4.250%	3/15/27	430,170	426,742
United States Treasury Note/Bond	0.625%	3/31/27	91,965	82,711
United States Treasury Note/Bond	2.500%	3/31/27	415,845	394,143
United States Treasury Note/Bond	4.500%	4/15/27	534,126	533,375
United States Treasury Note/Bond	0.500%	4/30/27	173,350	154,904
United States Treasury Note/Bond	2.750%	4/30/27	406,460	387,217
United States Treasury Note/Bond	2.375%	5/15/27	426,780	401,907
United States Treasury Note/Bond	4.500%	5/15/27	707,153	706,269
United States Treasury Note/Bond	0.500%	5/31/27	286,412	255,130
United States Treasury Note/Bond	2.625%	5/31/27	617,875	586,016
United States Treasury Note/Bond	4.625%	6/15/27	3,650,361	3,661,198
United States Treasury Note/Bond	0.500%	6/30/27	438,125	389,247
United States Treasury Note/Bond	3.250%	6/30/27	434,686	419,472
United States Treasury Note/Bond	0.375%	7/31/27	545,135	480,741
United States Treasury Note/Bond	2.750%	7/31/27	329,955	313,303
United States Treasury Note/Bond	2.250%	8/15/27	342,539	320,060
United States Treasury Note/Bond	6.375%	8/15/27	6,850	7,215
United States Treasury Note/Bond	0.500%	8/31/27	411,980	363,701
United States Treasury Note/Bond	3.125%	8/31/27	481,085	461,541
United States Treasury Note/Bond	0.375%	9/30/27	754,655	661,738
United States Treasury Note/Bond	4.125%	9/30/27	496,756	491,167
United States Treasury Note/Bond	0.500%	10/31/27	723,957	635,498
United States Treasury Note/Bond	4.125%	10/31/27	566,439	560,067
United States Treasury Note/Bond	2.250%	11/15/27	345,326	321,261
United States Treasury Note/Bond	6.125%	11/15/27	55,808	58,633
2 United States Treasury Note/Bond	0.625%	11/30/27	1,040,670	914,814
United States Treasury Note/Bond	3.875%	11/30/27	422,155	414,108
United States Treasury Note/Bond	0.625%	12/31/27	840,335	736,475
United States Treasury Note/Bond	3.875%	12/31/27	454,518	445,854
United States Treasury Note/Bond	0.750%	1/31/28	1,063,165	933,260
United States Treasury Note/Bond	3.500%	1/31/28	770,584	746,262
United States Treasury Note/Bond	2.750%	2/15/28	511,360	481,957
United States Treasury Note/Bond	1.125%	2/29/28	888,065	788,851
United States Treasury Note/Bond	4.000%	2/29/28	319,540	314,647
United States Treasury Note/Bond	1.250%	3/31/28	863,824	769,208
United States Treasury Note/Bond	3.625%	3/31/28	369,885	359,482
United States Treasury Note/Bond	1.250%	4/30/28	789,609	701,518
United States Treasury Note/Bond	3.500%	4/30/28	567,416	548,798
United States Treasury Note/Bond	2.875%	5/15/28	466,972	441,143
United States Treasury Note/Bond	1.250%	5/31/28	751,770	666,491
United States Treasury Note/Bond	3.625%	5/31/28	376,279	365,579
United States Treasury Note/Bond	1.250%	6/30/28	744,896	659,000
United States Treasury Note/Bond	4.000%	6/30/28	268,670	264,556
United States Treasury Note/Bond	1.000%	7/31/28	696,318	608,190
United States Treasury Note/Bond	4.125%	7/31/28	474,346	469,380
United States Treasury Note/Bond	2.875%	8/15/28	552,424	520,401
United States Treasury Note/Bond	5.500%	8/15/28	45,575	47,519
United States Treasury Note/Bond	1.125%	8/31/28	751,098	657,915

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Note/Bond	4.375%	8/31/28	184,713	184,482
United States Treasury Note/Bond	1.250%	9/30/28	660,660	580,555
United States Treasury Note/Bond	4.625%	9/30/28	629,257	634,566
United States Treasury Note/Bond	1.375%	10/31/28	555,620	489,901
United States Treasury Note/Bond	4.875%	10/31/28	276,176	281,397
United States Treasury Note/Bond	3.125%	11/15/28	465,885	442,300
United States Treasury Note/Bond	5.250%	11/15/28	76,342	78,847
United States Treasury Note/Bond	1.500%	11/30/28	585,700	518,344
United States Treasury Note/Bond	4.375%	11/30/28	407,768	407,768
United States Treasury Note/Bond	1.375%	12/31/28	594,900	522,397
United States Treasury Note/Bond	3.750%	12/31/28	448,626	437,270
United States Treasury Note/Bond	1.750%	1/31/29	659,690	588,258
United States Treasury Note/Bond	4.000%	1/31/29	613,847	604,447
United States Treasury Note/Bond	2.625%	2/15/29	649,243	601,869
United States Treasury Note/Bond	5.250%	2/15/29	52,279	54,207
United States Treasury Note/Bond	1.875%	2/28/29	560,800	502,091
United States Treasury Note/Bond	4.250%	2/28/29	233,107	232,087
United States Treasury Note/Bond	2.375%	3/31/29	425,045	388,783
United States Treasury Note/Bond	4.125%	3/31/29	754,459	746,914
United States Treasury Note/Bond	2.875%	4/30/29	339,175	317,182
United States Treasury Note/Bond	4.625%	4/30/29	717,610	725,907
United States Treasury Note/Bond	2.375%	5/15/29	371,560	339,281
United States Treasury Note/Bond	2.750%	5/31/29	491,385	456,527
United States Treasury Note/Bond	4.500%	5/31/29	712,247	717,144
United States Treasury Note/Bond	3.250%	6/30/29	359,400	341,430
1 United States Treasury Note/Bond	4.250%	6/30/29	3,541,284	3,526,898
United States Treasury Note/Bond	2.625%	7/31/29	213,962	197,146
United States Treasury Note/Bond	1.625%	8/15/29	288,941	253,185
United States Treasury Note/Bond	6.125%	8/15/29	37,930	40,917
United States Treasury Note/Bond	3.125%	8/31/29	417,005	393,288
United States Treasury Note/Bond	3.875%	9/30/29	623,750	609,521
United States Treasury Note/Bond	4.000%	10/31/29	753,220	740,392
United States Treasury Note/Bond	1.750%	11/15/29	34,710	30,480
United States Treasury Note/Bond	3.875%	11/30/29	639,984	625,184
United States Treasury Note/Bond	3.875%	12/31/29	567,725	554,242
United States Treasury Note/Bond	3.500%	1/31/30	358,635	343,449
United States Treasury Note/Bond	1.500%	2/15/30	618,597	531,027
United States Treasury Note/Bond	4.000%	2/28/30	463,245	454,921
United States Treasury Note/Bond	3.625%	3/31/30	418,541	402,977
United States Treasury Note/Bond	3.500%	4/30/30	650,395	621,940
United States Treasury Note/Bond	0.625%	5/15/30	687,702	555,749
United States Treasury Note/Bond	6.250%	5/15/30	64,435	70,627
United States Treasury Note/Bond	3.750%	5/31/30	244,828	237,139
United States Treasury Note/Bond	3.750%	6/30/30	279,245	270,344
United States Treasury Note/Bond	4.000%	7/31/30	517,100	507,243
United States Treasury Note/Bond	0.625%	8/15/30	1,072,646	859,458
United States Treasury Note/Bond	4.125%	8/31/30	442,993	437,386
United States Treasury Note/Bond	4.625%	9/30/30	425,135	431,180
United States Treasury Note/Bond	4.875%	10/31/30	353,805	363,811
United States Treasury Note/Bond	0.875%	11/15/30	1,087,583	879,583
United States Treasury Note/Bond	4.375%	11/30/30	194,290	194,472
United States Treasury Note/Bond	3.750%	12/31/30	251,685	243,151
United States Treasury Note/Bond	4.000%	1/31/31	467,333	457,913
United States Treasury Note/Bond	1.125%	2/15/31	859,682	702,924
United States Treasury Note/Bond	5.375%	2/15/31	13,675	14,515
United States Treasury Note/Bond	4.250%	2/28/31	475,702	472,952
United States Treasury Note/Bond	4.125%	3/31/31	543,475	536,342
United States Treasury Note/Bond	4.625%	4/30/31	488,198	496,131
United States Treasury Note/Bond	1.625%	5/15/31	1,028,824	863,569
United States Treasury Note/Bond	4.625%	5/31/31	522,799	531,294
1 United States Treasury Note/Bond	4.250%	6/30/31	2,820,744	2,804,877
2 United States Treasury Note/Bond	1.250%	8/15/31	1,154,726	937,132
United States Treasury Note/Bond	1.375%	11/15/31	1,189,666	967,533
United States Treasury Note/Bond	1.875%	2/15/32	1,066,492	895,187
United States Treasury Note/Bond	2.875%	5/15/32	1,115,032	1,004,574
United States Treasury Note/Bond	2.750%	8/15/32	878,594	781,811
United States Treasury Note/Bond	4.125%	11/15/32	953,493	937,552
United States Treasury Note/Bond	3.500%	2/15/33	891,999	835,970
United States Treasury Note/Bond	3.375%	5/15/33	918,091	850,956
United States Treasury Note/Bond	3.875%	8/15/33	1,018,750	980,229

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Note/Bond	4.500%	11/15/33	1,041,933	1,051,701
United States Treasury Note/Bond	4.000%	2/15/34	1,228,266	1,192,570
United States Treasury Note/Bond	4.375%	5/15/34	1,876,757	1,877,343
United States Treasury Note/Bond	4.500%	2/15/36	55,143	56,099
United States Treasury Note/Bond	4.750%	2/15/37	131,425	136,292
United States Treasury Note/Bond	5.000%	5/15/37	223,657	237,251
United States Treasury Note/Bond	4.375%	2/15/38	283,075	282,367
United States Treasury Note/Bond	4.500%	5/15/38	286,614	289,211
United States Treasury Note/Bond	3.500%	2/15/39	103,194	92,778
United States Treasury Note/Bond	4.250%	5/15/39	122,867	120,045
United States Treasury Note/Bond	4.500%	8/15/39	130,656	131,023
United States Treasury Note/Bond	4.375%	11/15/39	130,905	129,432
United States Treasury Note/Bond	4.625%	2/15/40	134,805	136,869
United States Treasury Note/Bond	1.125%	5/15/40	489,215	300,714
United States Treasury Note/Bond	4.375%	5/15/40	110,550	108,995
United States Treasury Note/Bond	1.125%	8/15/40	537,420	327,154
United States Treasury Note/Bond	3.875%	8/15/40	115,325	106,892
United States Treasury Note/Bond	1.375%	11/15/40	569,330	359,034
United States Treasury Note/Bond	4.250%	11/15/40	116,854	113,148
United States Treasury Note/Bond	1.875%	2/15/41	731,851	500,632
United States Treasury Note/Bond	4.750%	2/15/41	116,687	119,768
United States Treasury Note/Bond	2.250%	5/15/41	615,096	444,887
United States Treasury Note/Bond	4.375%	5/15/41	75,000	73,523
United States Treasury Note/Bond	1.750%	8/15/41	792,899	523,561
United States Treasury Note/Bond	3.750%	8/15/41	95,310	86,047
United States Treasury Note/Bond	2.000%	11/15/41	674,488	463,078
United States Treasury Note/Bond	3.125%	11/15/41	113,056	93,095
United States Treasury Note/Bond	2.375%	2/15/42	608,975	443,220
United States Treasury Note/Bond	3.125%	2/15/42	128,742	105,689
United States Treasury Note/Bond	3.000%	5/15/42	118,000	94,677
United States Treasury Note/Bond	3.250%	5/15/42	562,325	467,433
United States Treasury Note/Bond	2.750%	8/15/42	147,528	113,389
United States Treasury Note/Bond	3.375%	8/15/42	526,879	445,048
United States Treasury Note/Bond	2.750%	11/15/42	243,319	186,405
United States Treasury Note/Bond	4.000%	11/15/42	501,961	462,588
United States Treasury Note/Bond	3.125%	2/15/43	204,159	165,241
United States Treasury Note/Bond	3.875%	2/15/43	388,920	351,486
United States Treasury Note/Bond	2.875%	5/15/43	284,815	220,999
United States Treasury Note/Bond	3.875%	5/15/43	428,496	386,651
United States Treasury Note/Bond	3.625%	8/15/43	229,652	199,438
United States Treasury Note/Bond	4.375%	8/15/43	428,712	413,841
United States Treasury Note/Bond	3.750%	11/15/43	234,806	207,473
United States Treasury Note/Bond	4.750%	11/15/43	577,375	585,133
United States Treasury Note/Bond	3.625%	2/15/44	253,494	219,471
United States Treasury Note/Bond	4.500%	2/15/44	457,410	448,762
United States Treasury Note/Bond	3.375%	5/15/44	294,400	245,180
United States Treasury Note/Bond	4.625%	5/15/44	415,375	414,596
United States Treasury Note/Bond	3.125%	8/15/44	311,150	248,531
United States Treasury Note/Bond	3.000%	11/15/44	285,089	222,592
United States Treasury Note/Bond	2.500%	2/15/45	444,882	317,187
United States Treasury Note/Bond	3.000%	5/15/45	195,254	151,718
United States Treasury Note/Bond	2.875%	8/15/45	215,506	163,583
United States Treasury Note/Bond	3.000%	11/15/45	132,327	102,429
United States Treasury Note/Bond	2.500%	2/15/46	392,758	276,649
United States Treasury Note/Bond	2.500%	5/15/46	488,878	343,437
United States Treasury Note/Bond	2.250%	8/15/46	569,093	379,158
United States Treasury Note/Bond	2.875%	11/15/46	294,675	221,144
United States Treasury Note/Bond	3.000%	2/15/47	343,279	263,038
United States Treasury Note/Bond	3.000%	5/15/47	293,251	224,291
United States Treasury Note/Bond	2.750%	8/15/47	389,418	283,667
United States Treasury Note/Bond	2.750%	11/15/47	356,907	259,483
United States Treasury Note/Bond	3.000%	2/15/48	415,470	316,082
United States Treasury Note/Bond	3.125%	5/15/48	464,233	360,941
United States Treasury Note/Bond	3.000%	8/15/48	519,182	393,929
United States Treasury Note/Bond	3.375%	11/15/48	539,303	438,015
United States Treasury Note/Bond	3.000%	2/15/49	557,418	422,244
United States Treasury Note/Bond	2.875%	5/15/49	535,301	395,370
United States Treasury Note/Bond	2.250%	8/15/49	502,940	325,025
United States Treasury Note/Bond	2.375%	11/15/49	415,409	275,793
United States Treasury Note/Bond	2.000%	2/15/50	553,389	336,011

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Note/Bond	1.250%	5/15/50	610,486	302,381
United States Treasury Note/Bond	1.375%	8/15/50	677,640	346,655
United States Treasury Note/Bond	1.625%	11/15/50	710,335	388,686
United States Treasury Note/Bond	1.875%	2/15/51	786,390	459,055
United States Treasury Note/Bond	2.375%	5/15/51	808,805	532,548
United States Treasury Note/Bond	2.000%	8/15/51	769,652	462,272
United States Treasury Note/Bond	1.875%	11/15/51	731,835	424,693
United States Treasury Note/Bond	2.250%	2/15/52	667,318	424,998
United States Treasury Note/Bond	2.875%	5/15/52	736,161	539,468
United States Treasury Note/Bond	3.000%	8/15/52	599,222	450,727
United States Treasury Note/Bond	4.000%	11/15/52	588,889	536,441
United States Treasury Note/Bond	3.625%	2/15/53	530,834	451,541
United States Treasury Note/Bond	3.625%	5/15/53	597,733	508,727
United States Treasury Note/Bond	4.125%	8/15/53	474,202	441,601
United States Treasury Note/Bond	4.750%	11/15/53	360,064	372,273
United States Treasury Note/Bond	4.250%	2/15/54	547,465	521,375
United States Treasury Note/Bond	4.625%	5/15/54	1,772,307	1,796,953

135,783,195

Agency Bonds and Notes (0.6%)

³ AID-Israel	5.500%	9/18/33	5,150	5,464
Federal Farm Credit Banks	4.250%	9/30/25	15,500	15,349
Federal Farm Credit Banks	5.125%	10/10/25	33,550	33,604
Federal Farm Credit Banks	5.125%	10/20/25	11,500	11,519
Federal Farm Credit Banks	4.000%	1/13/26	9,300	9,177
Federal Farm Credit Banks	3.875%	2/2/26	6,200	6,105
Federal Farm Credit Banks	4.750%	3/9/26	7,525	7,511
Federal Farm Credit Banks	4.750%	5/8/26	10,000	9,991
Federal Farm Credit Banks	4.375%	6/23/26	32,650	32,399
Federal Farm Credit Banks	4.375%	7/6/26	25,328	25,149
Federal Farm Credit Banks	4.625%	7/17/26	20,410	20,362
Federal Farm Credit Banks	5.000%	7/30/26	11,000	11,054
Federal Farm Credit Banks	4.500%	8/14/26	11,650	11,599
Federal Farm Credit Banks	4.875%	8/28/26	5,211	5,228
Federal Farm Credit Banks	4.125%	1/25/27	12,000	11,862
Federal Farm Credit Banks	4.500%	3/26/27	17,580	17,541
Federal Farm Credit Banks	4.750%	5/6/27	10,345	10,389
Federal Farm Credit Banks	4.500%	5/20/27	14,287	14,257
Federal Farm Credit Banks	4.625%	11/15/27	4,500	4,516
Federal Farm Credit Banks	4.500%	6/7/28	7,000	7,007
Federal Farm Credit Banks	4.500%	9/22/28	500	501
Federal Farm Credit Banks	4.250%	12/15/28	5,657	5,620
Federal Farm Credit Banks	4.125%	3/20/29	7,000	6,915
Federal Farm Credit Banks	4.750%	4/30/29	6,827	6,926
Federal Home Loan Banks	0.375%	9/4/25	8,000	7,568
Federal Home Loan Banks	4.500%	12/12/25	17,980	17,874
Federal Home Loan Banks	4.375%	6/12/26	11,050	10,970
Federal Home Loan Banks	1.875%	9/11/26	35,000	32,956
Federal Home Loan Banks	4.625%	11/17/26	42,875	42,863
Federal Home Loan Banks	1.250%	12/21/26	67,100	61,791
Federal Home Loan Banks	4.125%	1/15/27	13,175	13,025
Federal Home Loan Banks	4.500%	3/12/27	5,100	5,087
Federal Home Loan Banks	4.750%	4/9/27	22,000	22,092
Federal Home Loan Banks	3.250%	6/9/28	19,510	18,644
Federal Home Loan Banks	4.000%	6/30/28	27,675	27,202
Federal Home Loan Banks	3.250%	11/16/28	62,745	59,800
Federal Home Loan Banks	4.750%	12/8/28	2,220	2,247
Federal Home Loan Banks	4.750%	3/10/34	13,650	13,744
Federal Home Loan Banks	5.500%	7/15/36	21,150	22,832
^{4.5} Federal Home Loan Mortgage Corp.	0.375%	7/21/25	54,000	51,361
⁵ Federal Home Loan Mortgage Corp.	0.375%	9/23/25	108,000	102,045
^{4.5} Federal Home Loan Mortgage Corp.	6.750%	9/15/29	15,573	17,242
⁵ Federal Home Loan Mortgage Corp.	6.750%	3/15/31	45,401	51,085
⁵ Federal Home Loan Mortgage Corp.	6.250%	7/15/32	40,678	45,288
⁵ Federal National Mortgage Assn.	0.375%	8/25/25	86,500	81,923
⁵ Federal National Mortgage Assn.	0.500%	11/7/25	101,800	95,920
⁵ Federal National Mortgage Assn.	2.125%	4/24/26	42,302	40,346
⁵ Federal National Mortgage Assn.	1.875%	9/24/26	30,435	28,630
⁵ Federal National Mortgage Assn.	0.750%	10/8/27	98,290	87,072
⁵ Federal National Mortgage Assn.	6.250%	5/15/29	43,526	46,998

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
5	Federal National Mortgage Assn.	7.125%	1/15/30	17,956	20,240
5	Federal National Mortgage Assn.	7.250%	5/15/30	44,920	51,219
5	Federal National Mortgage Assn.	0.875%	8/5/30	121,835	98,497
5	Federal National Mortgage Assn.	6.625%	11/15/30	55,935	62,288
5	Federal National Mortgage Assn.	5.625%	7/15/37	3,396	3,703
5	Federal National Mortgage Assn.	6.210%	8/6/38	300	347
4	Private Export Funding Corp.	1.400%	7/15/28	9,375	8,253
4	Tennessee Valley Authority	6.750%	11/1/25	19,581	20,005
4	Tennessee Valley Authority	2.875%	2/1/27	25,750	24,609
	Tennessee Valley Authority	3.875%	3/15/28	16,000	15,645
	Tennessee Valley Authority	7.125%	5/1/30	9,625	10,806
	Tennessee Valley Authority	1.500%	9/15/31	13,700	11,087
4	Tennessee Valley Authority	4.700%	7/15/33	6,375	6,379
	Tennessee Valley Authority	4.650%	6/15/35	6,000	5,959
	Tennessee Valley Authority	5.880%	4/1/36	12,795	14,035
	Tennessee Valley Authority	6.150%	1/15/38	665	747
	Tennessee Valley Authority	5.500%	6/15/38	1,436	1,521
	Tennessee Valley Authority	5.250%	9/15/39	22,828	23,505
	Tennessee Valley Authority	3.500%	12/15/42	1,820	1,496
	Tennessee Valley Authority	4.875%	1/15/48	14,320	14,075
	Tennessee Valley Authority	4.250%	9/15/52	10,475	9,194
	Tennessee Valley Authority	5.375%	4/1/56	17,860	18,514
	Tennessee Valley Authority	4.625%	9/15/60	8,838	8,054
	Tennessee Valley Authority	4.250%	9/15/65	8,050	6,829

1,733,657

Conventional Mortgage-Backed Securities (19.7%)

4.5	Fannie Mae Pool	6.000%	11/1/32	14	14
4.5	Fannie Mae Pool	6.500%	9/1/32	21	22
4.5	Freddie Mac Gold Pool	2.000%	1/1/28–12/1/31	10,594	9,881
4.5	Freddie Mac Gold Pool	2.500%	4/1/27–3/1/37	156,510	147,424
4.5	Freddie Mac Gold Pool	3.000%	10/1/26–4/1/48	545,615	490,240
4.5	Freddie Mac Gold Pool	3.500%	9/1/25–3/1/49	626,831	570,617
4.5	Freddie Mac Gold Pool	4.000%	7/1/24–2/1/49	402,066	376,915
4.5	Freddie Mac Gold Pool	4.500%	7/1/24–1/1/49	185,584	179,378
4.5	Freddie Mac Gold Pool	5.000%	10/1/24–11/1/48	58,127	57,820
4.5	Freddie Mac Gold Pool	5.500%	7/1/24–6/1/41	39,866	40,225
4.5	Freddie Mac Gold Pool	6.000%	9/1/27–5/1/40	21,340	21,970
4.5	Freddie Mac Gold Pool	7.000%	3/1/26–12/1/38	1,928	1,985
4.5	Freddie Mac Gold Pool	7.500%	4/1/27–2/1/32	10	10
4.5	Freddie Mac Gold Pool	8.000%	1/1/27–11/1/31	17	17
4.5	Freddie Mac Gold Pool	8.500%	6/1/25	1	1
4	Ginnie Mae I Pool	3.000%	1/15/26–3/15/45	34,805	30,715
4	Ginnie Mae I Pool	3.500%	11/15/25–5/15/48	45,828	42,112
4	Ginnie Mae I Pool	4.000%	10/15/24–5/15/47	52,533	49,448
4	Ginnie Mae I Pool	4.500%	10/15/24–2/15/49	44,030	42,815
4	Ginnie Mae I Pool	5.000%	12/15/32–11/15/46	24,556	24,481
4	Ginnie Mae I Pool	5.500%	9/15/40–2/15/41	46	46
4	Ginnie Mae I Pool	6.000%	12/15/29–6/15/41	853	860
4	Ginnie Mae I Pool	6.500%	3/15/28–8/15/39	3,025	3,101
4	Ginnie Mae I Pool	7.000%	7/15/27–9/15/36	138	143
4	Ginnie Mae I Pool	8.000%	6/15/25–1/15/27	4	4
4	Ginnie Mae II Pool	1.500%	3/20/51–12/20/51	48,861	38,094
2.4	Ginnie Mae II Pool	2.000%	8/20/50–5/20/52	2,142,576	1,733,131
4	Ginnie Mae II Pool	2.500%	6/20/27–7/20/52	2,176,171	1,832,020
1.4	Ginnie Mae II Pool	3.000%	10/20/26–7/15/54	2,181,208	1,914,628
4	Ginnie Mae II Pool	3.500%	9/20/25–6/20/53	1,654,882	1,502,180
4	Ginnie Mae II Pool	4.000%	9/20/25–4/20/53	1,186,568	1,107,900
1.4	Ginnie Mae II Pool	4.500%	8/20/33–7/15/54	1,208,076	1,155,125
4	Ginnie Mae II Pool	5.000%	12/20/32–6/20/54	1,323,297	1,290,848
1.4	Ginnie Mae II Pool	5.500%	10/20/48–7/15/54	1,357,989	1,348,734
1.4	Ginnie Mae II Pool	6.000%	9/20/33–7/15/54	1,033,092	1,039,174
4	Ginnie Mae II Pool	6.500%	10/20/28–1/20/54	542,809	552,436
4	Ginnie Mae II Pool	7.000%	8/20/34–4/20/54	181,163	184,742
4	Ginnie Mae II Pool	7.500%	12/20/53	15,483	15,891
4.5	UMBS Pool	1.500%	7/1/35–6/1/52	2,762,413	2,189,875
1.4,5	UMBS Pool	2.000%	11/1/27–7/25/54	11,831,159	9,528,588
1.4,5	UMBS Pool	2.500%	11/1/26–7/25/54	8,357,024	6,975,832
4.5	UMBS Pool	3.000%	11/1/25–11/1/53	5,257,379	4,586,715
1.4,5	UMBS Pool	3.500%	5/1/25–7/25/54	3,239,887	2,922,954

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
1,4,5 UMBS Pool	4.000%	7/1/24-7/25/54	2,812,881	2,609,591
4,5 UMBS Pool	4.500%	10/1/25-5/1/54	2,250,689	2,142,564
4,5 UMBS Pool	5.000%	7/1/24-6/1/54	2,668,547	2,593,894
1,4,5 UMBS Pool	5.500%	5/1/25-7/25/54	3,195,018	3,165,060
1,4,5 UMBS Pool	6.000%	1/1/26-7/25/54	2,651,064	2,670,780
1,4,5 UMBS Pool	6.500%	11/1/52-7/25/54	1,652,871	1,691,012
1,4,5 UMBS Pool	7.000%	8/1/27-7/25/54	448,508	462,365
4,5 UMBS Pool	7.500%	7/1/30-1/1/54	37,058	38,614
4,5 UMBS Pool	8.000%	12/1/29	4	4

57,382,995

Nonconventional Mortgage-Backed Securities (0.0%)

4,5,6 Fannie Mae Pool, 1YR CMT + 2.155%	6.280%	12/1/37	98	101
4,5,6 Fannie Mae Pool, 1YR CMT + 2.313%	6.438%	1/1/35	28	28
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.290%	5.831%	12/1/41	172	175
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.310%	5.560%	9/1/37	295	292
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.433%	6.004%	7/1/36	58	60
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.465%	5.715%	10/1/37	62	63
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.472%	5.794%	3/1/43	485	496
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.527%	7.180%	10/1/37	110	113
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.530%	5.780%	12/1/43	185	187
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.559%	5.809%	9/1/43	64	66
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.560%	6.944%	7/1/43	558	571
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.596%	5.846%	11/1/33	19	20
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.601%	5.851%	8/1/35	112	114
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.601%	6.439%	6/1/43	164	170
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.612%	5.862%	1/1/42	204	210
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.623%	5.998%	2/1/36	27	28
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.627%	6.127%	3/1/38	38	39
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.635%	5.885%	11/1/36	18	18
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.660%	5.910%	9/1/40	36	37
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.672%	6.285%	10/1/42	145	151
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.679%	7.061%	6/1/42	215	222
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.682%	6.057%	1/1/37	23	23
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.686%	5.936%	7/1/35	115	118
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.690%	5.940%	10/1/39-9/1/42	445	458
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.690%	7.223%	5/1/40	45	46
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.695%	5.945%	7/1/39	61	63
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.698%	5.948%	8/1/40	44	46
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.698%	6.057%	8/1/39	328	327
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.700%	5.950%	12/1/40	86	88
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.700%	6.075%	7/1/37	20	20
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.702%	5.952%	10/1/42	211	216
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.703%	6.332%	4/1/36	30	31
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.705%	5.955%	11/1/39	21	22
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.735%	5.985%	9/1/34	25	25
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.736%	6.197%	9/1/43	262	272
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.744%	5.994%	12/1/33	8	9
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.745%	6.577%	5/1/42	169	175
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.747%	6.818%	7/1/41	408	423
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.748%	6.380%	5/1/35	34	34
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.750%	6.000%	10/1/40	65	67
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.750%	6.175%	2/1/36	52	54
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.779%	6.489%	5/1/42	78	80
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.780%	6.280%	2/1/41	137	139
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.783%	6.325%	7/1/42	271	278
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.793%	6.100%	8/1/42	495	511
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.794%	6.338%	3/1/42	240	245
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.795%	6.446%	3/1/42	258	266
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.796%	6.127%	11/1/39	98	100
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.797%	6.570%	2/1/42	544	557
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.805%	6.055%	11/1/41	256	262
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.807%	6.193%	3/1/41	126	129
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.810%	6.060%	11/1/33-12/1/40	252	257
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.813%	6.063%	11/1/41-1/1/42	222	228
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.815%	6.065%	11/1/40-12/1/41	507	522
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.815%	6.190%	2/1/41	81	84
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.815%	7.548%	5/1/41	123	126
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.815%	7.565%	6/1/41	36	36
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.825%	6.575%	3/1/41	115	117

Total Bond Market II Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4.5.6 Fannie Mae Pool, RFUCCT1Y + 1.826%	7.701%	7/1/38	34	35
4.5.6 Fannie Mae Pool, RFUCCT1Y + 1.830%	6.302%	4/1/41	197	201
4.5.6 Fannie Mae Pool, RFUCCT1Y + 1.830%	7.705%	6/1/41	162	167
4.5.6 Fannie Mae Pool, RFUCCT1Y + 1.831%	6.929%	2/1/42	192	196
4.5.6 Fannie Mae Pool, RFUCCT1Y + 1.834%	6.629%	9/1/40	79	81
4.5.6 Fannie Mae Pool, RFUCCT1Y + 1.835%	6.157%	1/1/40	33	34
4.5.6 Fannie Mae Pool, RFUCCT1Y + 1.835%	7.210%	5/1/40	41	42
4.5.6 Fannie Mae Pool, RFUCCT1Y + 1.836%	6.143%	2/1/41	91	93
4.5.6 Fannie Mae Pool, RFUCCT1Y + 1.839%	6.089%	12/1/39	122	124
4.5.6 Fannie Mae Pool, RFUCCT1Y + 1.840%	6.090%	8/1/39	101	104
4.5.6 Fannie Mae Pool, RFUCCT1Y + 1.880%	6.401%	11/1/34	103	105
4.5.6 Fannie Mae Pool, RFUCCT1Y + 1.914%	7.289%	4/1/37	108	110
4.5.6 Fannie Mae Pool, RFUCCT1Y + 2.130%	6.630%	10/1/36	73	74
4.5.6 Fannie Mae Pool, RFUCCT6M + 1.037%	6.662%	4/1/37	175	177
4.5.6 Fannie Mae Pool, RFUCCT6M + 1.840%	6.090%	8/1/37	81	83
4.5.6 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	6.183%	11/1/36	26	26
4.5.6 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	6.375%	11/1/34	131	133
4.5.6 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	6.486%	2/1/36	28	29
4.5.6 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	7.250%	5/1/36	17	17
4.5.6 Freddie Mac Non Gold Pool, 1YR CMT + 2.413%	6.536%	10/1/36	106	107
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.275%	6.650%	9/1/37	3	3
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.469%	5.864%	3/1/37	2	2
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.570%	6.057%	3/1/37	6	6
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.640%	5.890%	12/1/36–11/1/43	299	307
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.640%	7.390%	5/1/42	32	33
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.660%	5.910%	10/1/37	90	92
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.665%	5.915%	12/1/34	28	29
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.695%	6.073%	2/1/37	61	62
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.727%	5.992%	1/1/35	5	5
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.735%	5.985%	12/1/35	17	17
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.743%	5.992%	12/1/36	47	48
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.745%	5.995%	12/1/40	241	248
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.750%	6.000%	12/1/41	216	220
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.750%	7.125%	5/1/38	17	17
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.789%	6.714%	6/1/37	65	65
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.839%	6.136%	2/1/42	54	55
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.844%	6.153%	3/1/42	37	38
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.855%	6.105%	5/1/37	52	53
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	6.130%	6/1/40–12/1/40	129	133
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	6.202%	1/1/41	244	249
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	6.380%	3/1/41	21	22
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	6.972%	6/1/41	42	43
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	7.314%	5/1/40	26	27
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.881%	6.130%	8/1/37	48	49
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.881%	7.598%	6/1/40	45	46
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.884%	6.276%	2/1/42	67	70
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.894%	6.143%	9/1/40	66	68
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.900%	6.150%	6/1/40–11/1/40	149	153
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.910%	6.218%	1/1/41	36	37
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.910%	6.389%	2/1/41	78	80
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.910%	6.410%	2/1/41	56	57
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.995%	6.451%	3/1/37	62	61
4.5.6 Freddie Mac Non Gold Pool, RFUCCT1Y + 2.085%	6.585%	3/1/38	20	20
4.5.6 Freddie Mac Non Gold Pool, RFUCCT6M + 1.355%	6.020%	6/1/37	71	71
4.5.6 Freddie Mac Non Gold Pool, RFUCCT6M + 1.570%	7.070%	3/1/37	2	2
4.5.6 Freddie Mac Non Gold Pool, RFUCCT6M + 1.665%	7.371%	1/1/37	116	119
4.6 Ginnie Mae II Pool, 1YR CMT + 1.500%	3.625%	7/20/41–8/20/41	917	902
4.6 Ginnie Mae II Pool, 1YR CMT + 1.500%	3.750%	10/20/38–12/20/43	1,580	1,547
4.6 Ginnie Mae II Pool, 1YR CMT + 1.500%	3.875%	6/20/29–6/20/43	1,322	1,303
4.6 Ginnie Mae II Pool, 1YR CMT + 1.500%	4.625%	1/20/41–3/20/43	1,982	1,959
4.6 Ginnie Mae II Pool, 1YR CMT + 1.500%	5.625%	7/20/38	28	29
4.6 Ginnie Mae II Pool, 1YR CMT + 1.500%	5.750%	12/20/39–12/20/40	190	187
4.6 Ginnie Mae II Pool, 1YR CMT + 2.000%	4.375%	5/20/41	39	38
4.6 Ginnie Mae II Pool, 1YR CMT + 2.000%	6.000%	5/20/41	75	79
4.6 Ginnie Mae II Pool, 1YR CMT + 2.000%	6.250%	11/20/40	26	26

20,230

Total U.S. Government and Agency Obligations (Cost \$212,667,496)

194,920,077

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Asset-Backed/Commercial Mortgage-Backed Securities (2.2%)					
4	Ally Auto Receivables Trust Series 2022-1	3.310%	11/15/26	4,011	3,966
4	Ally Auto Receivables Trust Series 2022-1	3.450%	6/15/27	550	536
4	Ally Auto Receivables Trust Series 2022-2	4.760%	5/17/27	7,255	7,217
4	Ally Auto Receivables Trust Series 2022-2	4.870%	4/17/28	2,125	2,107
4	Ally Auto Receivables Trust Series 2023-1	5.460%	5/15/28	3,294	3,303
4	Ally Auto Receivables Trust Series 2023-1	5.270%	11/15/28	1,010	1,012
4	Ally Auto Receivables Trust Series 2024-1	5.080%	12/15/28	7,500	7,482
4	Ally Auto Receivables Trust Series 2024-1	4.940%	10/15/29	2,500	2,491
4	American Express Credit Account Master Trust Series 2021-1	0.900%	11/15/26	23,050	22,646
4	American Express Credit Account Master Trust Series 2022-2	3.390%	5/15/27	40,775	40,045
4	American Express Credit Account Master Trust Series 2022-3	3.750%	8/15/27	23,050	22,635
4	American Express Credit Account Master Trust Series 2022-4	4.950%	10/15/27	10,700	10,646
4	American Express Credit Account Master Trust Series 2023-1	4.870%	5/15/28	16,575	16,501
4	American Express Credit Account Master Trust Series 2023-2	4.800%	5/15/30	4,800	4,784
4	American Express Credit Account Master Trust Series 2023-3	5.230%	9/15/28	6,800	6,823
4	American Express Credit Account Master Trust Series 2023-4	5.150%	9/15/30	6,820	6,901
4	American Express Credit Account Master Trust Series 2024-1	5.230%	4/16/29	11,600	11,709
4	American Express Credit Account Master Trust Series 2024-2	5.240%	4/15/31	10,100	10,288
4	AmeriCredit Automobile Receivables Trust Series 2021-1	0.680%	10/19/26	99	99
4	AmeriCredit Automobile Receivables Trust Series 2021-1	0.890%	10/19/26	1,025	1,001
4	AmeriCredit Automobile Receivables Trust Series 2021-3	0.760%	8/18/26	234	231
4	AmeriCredit Automobile Receivables Trust Series 2021-3	1.170%	8/18/27	425	410
4	AmeriCredit Automobile Receivables Trust Series 2021-3	1.410%	8/18/27	950	891
4	AmeriCredit Automobile Receivables Trust Series 2023-1	5.620%	11/18/27	2,850	2,855
4	AmeriCredit Automobile Receivables Trust Series 2023-1	5.800%	12/18/28	1,250	1,262
4	AmeriCredit Automobile Receivables Trust Series 2024-1	5.380%	6/18/29	3,000	3,006
4	BA Credit Card Trust Series 2022-A1	3.530%	11/15/27	6,600	6,482
4	BA Credit Card Trust Series 2023-A1	4.790%	5/15/28	12,225	12,143
4	BA Credit Card Trust Series 2024-A1	4.930%	5/15/29	15,000	15,006
4	Banc of America Commercial Mortgage Trust Series 2015-UBS7	3.429%	9/15/48	298	293
4	Banc of America Commercial Mortgage Trust Series 2015-UBS7	3.705%	9/15/48	2,525	2,455
4	BANK Series 2017-BNK4	3.625%	5/15/50	5,950	5,641
4	BANK Series 2017-BNK5	3.390%	6/15/60	7,000	6,603
4	BANK Series 2017-BNK5	3.624%	6/15/60	3,500	3,272
4	BANK Series 2017-BNK6	3.254%	7/15/60	3,675	3,462
4	BANK Series 2017-BNK6	3.518%	7/15/60	9,658	9,119
4	BANK Series 2017-BNK6	3.741%	7/15/60	9,929	9,302
4	BANK Series 2017-BNK7	3.175%	9/15/60	11,485	10,802
4	BANK Series 2017-BNK7	3.435%	9/15/60	4,965	4,675
4	BANK Series 2017-BNK7	3.748%	9/15/60	5,225	4,886
4	BANK Series 2017-BNK8	3.488%	11/15/50	5,925	5,452
4	BANK Series 2017-BNK8	3.731%	11/15/50	1,000	902
4	BANK Series 2017-BNK8	4.230%	11/15/50	2,800	2,061
4	BANK Series 2017-BNK9	3.279%	11/15/54	2,691	2,524
4	BANK Series 2017-BNK9	3.538%	11/15/54	6,150	5,777
4	BANK Series 2018-BNK10	3.641%	2/15/61	1,036	1,005
4	BANK Series 2018-BNK10	3.688%	2/15/61	4,375	4,128
4	BANK Series 2018-BNK10	3.898%	2/15/61	1,650	1,542
4	BANK Series 2018-BNK11	4.046%	3/15/61	4,275	4,073
4	BANK Series 2018-BNK12	4.255%	5/15/61	6,200	5,946
4	BANK Series 2018-BNK12	4.475%	5/15/61	1,650	1,534
4	BANK Series 2018-BNK13	3.953%	8/15/61	2,235	2,114
4	BANK Series 2018-BNK13	4.217%	8/15/61	6,200	5,912
4	BANK Series 2018-BNK14	3.966%	9/15/60	1,990	1,889
4	BANK Series 2018-BNK14	4.128%	9/15/60	2,237	2,231
4	BANK Series 2018-BNK14	4.231%	9/15/60	2,425	2,319
4	BANK Series 2018-BNK14	4.481%	9/15/60	2,600	2,433
4	BANK Series 2018-BNK15	4.407%	11/15/61	9,060	8,717
4	BANK Series 2019-BNK16	4.005%	2/15/52	6,850	6,444
4	BANK Series 2019-BNK17	3.714%	4/15/52	5,070	4,723
4	BANK Series 2019-BNK17	3.976%	4/15/52	2,125	1,948
4	BANK Series 2019-BNK18	3.584%	5/15/62	2,925	2,623
4	BANK Series 2019-BNK18	3.826%	5/15/62	2,050	1,815
4	BANK Series 2019-BNK19	3.183%	8/15/61	3,415	2,995
4	BANK Series 2019-BNK19	4.162%	8/15/61	1,575	1,206
4	BANK Series 2019-BNK20	3.011%	9/15/62	7,785	6,822
4	BANK Series 2019-BNK21	2.851%	10/17/52	2,570	2,252
4	BANK Series 2019-BNK21	3.093%	10/17/52	3,275	2,804

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	BANK Series 2019-BNK22	2.978%	11/15/62	3,645	3,237
4	BANK Series 2019-BNK23	2.920%	12/15/52	8,290	7,331
4	BANK Series 2019-BNK23	3.203%	12/15/52	3,125	2,722
4	BANK Series 2019-BNK24	2.960%	11/15/62	15,788	13,967
4	BANK Series 2019-BNK24	3.283%	11/15/62	2,900	2,541
4	BANK Series 2020-BNK25	2.649%	1/15/63	4,035	3,486
4	BANK Series 2020-BNK25	2.841%	1/15/63	2,970	2,522
4	BANK Series 2020-BNK26	2.403%	3/15/63	7,635	6,507
4	BANK Series 2020-BNK26	2.687%	3/15/63	2,410	2,015
4	BANK Series 2020-BNK27	2.144%	4/15/63	6,675	5,478
4	BANK Series 2020-BNK27	2.551%	4/15/63	1,950	1,598
4	BANK Series 2020-BNK28	1.844%	3/15/63	1,950	1,595
4	BANK Series 2020-BNK29	1.997%	11/15/53	5,075	4,064
4	BANK Series 2020-BNK30	1.925%	12/15/53	3,425	2,749
4	BANK Series 2020-BNK30	2.111%	12/15/53	415	329
4	BANK Series 2021-BNK31	2.036%	2/15/54	2,425	1,980
4	BANK Series 2021-BNK31	2.211%	2/15/54	1,425	1,145
4	BANK Series 2021-BNK32	2.643%	4/15/54	4,200	3,566
4	BANK Series 2021-BNK33	2.556%	5/15/64	9,971	8,398
4	BANK Series 2021-BNK34	2.438%	6/15/63	7,875	6,353
4	BANK Series 2021-BNK35	2.285%	6/15/64	4,700	3,860
4	BANK Series 2021-BNK36	2.470%	9/15/64	6,800	5,643
4	BANK Series 2021-BNK36	2.695%	9/15/64	2,100	1,721
4	BANK Series 2021-BNK37	2.618%	11/15/64	6,825	5,673
4	BANK Series 2022-BNK40	3.506%	3/15/64	2,650	2,331
4	BANK Series 2022-BNK41	3.917%	4/15/65	2,550	2,304
4	BANK Series 2022-BNK43	4.399%	8/15/55	9,375	8,748
4	BANK Series 2022-BNK43	4.830%	8/15/55	1,950	1,819
4	BANK Series 2023-5YR2	6.656%	7/15/56	6,575	6,842
4	BANK Series 2023-5YR2	7.379%	7/15/56	2,200	2,301
4	BANK Series 2023-5YR3	6.724%	9/15/56	3,300	3,450
4	BANK Series 2023-5YR3	7.559%	9/15/56	3,450	3,658
4	BANK Series 2023-5YR3	7.559%	9/15/56	1,650	1,728
4	BANK Series 2023-5YR4	6.500%	12/15/56	1,082	1,122
4	BANK Series 2023-5YR4	7.274%	12/15/56	600	633
4	BANK Series 2023-BNK45	5.203%	2/15/56	3,225	3,183
4	BANK Series 2023-BNK45	5.651%	2/15/56	1,825	1,804
4	BANK Series 2023-BNK46	5.745%	8/15/56	6,600	6,768
4	BANK Series 2023-BNK46	6.385%	8/15/56	1,525	1,604
4	BANK Series 2024-BNK47	5.716%	6/15/57	10,085	10,373
4	Bank of America Merrill Lynch Commercial Mortgage Trust Series 2017-BNK3	3.311%	2/15/50	421	400
4	Bank of America Merrill Lynch Commercial Mortgage Trust Series 2017-BNK3	3.574%	2/15/50	7,560	7,206
4	Bank of America Merrill Lynch Commercial Mortgage Trust Series 2017-BNK3	3.748%	2/15/50	2,800	2,652
4	BANK Trust Series 2024-5YR6	6.225%	5/15/57	37,200	38,434
4	BANK Trust Series 2024-5YR6	6.790%	5/15/57	19,500	20,313
4	Barclays Commercial Mortgage Trust Series 2019-C3	3.583%	5/15/52	17,550	16,238
4	Barclays Commercial Mortgage Trust Series 2019-C4	2.919%	8/15/52	12,610	11,254
4	Barclays Commercial Mortgage Trust Series 2019-C4	3.171%	8/15/52	1,050	919
4	Barclays Commercial Mortgage Trust Series 2019-C5	3.063%	11/15/52	6,750	6,064
4	Barclays Commercial Mortgage Trust Series 2019-C5	3.366%	11/15/52	6,638	5,888
4	Barclays Dryrock Issuance Trust Series 2022-1	3.070%	2/15/28	5,200	5,100
4	Barclays Dryrock Issuance Trust Series 2023-1	4.720%	2/15/29	16,875	16,728
4	BBCMS Mortgage Trust Series 2017-C1	3.674%	2/15/50	10,625	10,099
4	BBCMS Mortgage Trust Series 2017-C1	3.898%	2/15/50	2,900	2,744
4	BBCMS Mortgage Trust Series 2018-C2	4.314%	12/15/51	10,125	9,714
4	BBCMS Mortgage Trust Series 2020-C6	2.639%	2/15/53	6,080	5,293
4	BBCMS Mortgage Trust Series 2020-C6	2.840%	2/15/53	1,600	1,378
4	BBCMS Mortgage Trust Series 2020-C7	2.037%	4/15/53	1,750	1,473
4	BBCMS Mortgage Trust Series 2020-C8	2.040%	10/15/53	5,790	4,788
4	BBCMS Mortgage Trust Series 2020-C8	2.398%	10/15/53	1,205	984
4	BBCMS Mortgage Trust Series 2021-C9	2.299%	2/15/54	7,175	5,986
4	BBCMS Mortgage Trust Series 2021-C11	2.322%	9/15/54	2,550	2,104
4	BBCMS Mortgage Trust Series 2021-C11	2.536%	9/15/54	1,075	875
4	BBCMS Mortgage Trust Series 2021-C12	2.689%	11/15/54	4,300	3,624
4	BBCMS Mortgage Trust Series 2022-C14	2.946%	2/15/55	10,600	9,061
4	BBCMS Mortgage Trust Series 2023-5C23	6.675%	12/15/56	1,000	1,050
4	BBCMS Mortgage Trust Series 2023-5C23	7.703%	12/15/56	250	267
4	BBCMS Mortgage Trust Series 2023-C19	5.451%	4/15/56	3,225	3,254
4	BBCMS Mortgage Trust Series 2023-C19	6.070%	4/15/56	1,075	1,085
4	BBCMS Mortgage Trust Series 2023-C20	5.576%	7/15/56	2,200	2,235

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4	BBCMS Mortgage Trust Series 2023-C20	5.973%	7/15/56	875	894
4	BBCMS Mortgage Trust Series 2023-C21	6.000%	9/15/56	6,650	6,967
4	BBCMS Mortgage Trust Series 2023-C21	6.506%	9/15/56	3,550	3,715
4	BBCMS Mortgage Trust Series 2023-C21	6.506%	9/15/56	1,100	1,129
4	BBCMS Mortgage Trust Series 2023-C22	6.804%	11/15/56	4,400	4,862
4	BBCMS Mortgage Trust Series 2023-C22	7.363%	11/15/56	1,350	1,500
4	BBCMS Mortgage Trust Series 2024-5C25	5.946%	3/15/57	8,030	8,227
4	BBCMS Mortgage Trust Series 2024-5C25	6.358%	3/15/57	4,000	4,095
1,4	BBCMS Mortgage Trust Series 2024-5C27	6.014%	7/15/57	1,800	1,850
1,4	BBCMS Mortgage Trust Series 2024-5C27	6.410%	7/15/57	2,250	2,313
4	BBCMS Mortgage Trust Series 2024-C24	5.419%	2/15/57	2,650	2,670
4	BBCMS Mortgage Trust Series 2024-C24	5.867%	2/15/57	450	459
4	BBCMS Mortgage Trust Series 2024-C26	5.829%	5/15/57	5,300	5,517
4	BBCMS Trust Series 2021-C10	2.492%	7/15/54	7,500	6,323
4	Benchmark Mortgage Trust Series 2018-B1	3.666%	1/15/51	4,900	4,594
4	Benchmark Mortgage Trust Series 2018-B1	3.878%	1/15/51	2,050	1,888
4	Benchmark Mortgage Trust Series 2018-B2	3.882%	2/15/51	14,945	14,003
4	Benchmark Mortgage Trust Series 2018-B2	4.084%	2/15/51	5,675	5,256
4	Benchmark Mortgage Trust Series 2018-B3	3.848%	4/10/51	347	343
4	Benchmark Mortgage Trust Series 2018-B3	4.025%	4/10/51	10,250	9,723
4	Benchmark Mortgage Trust Series 2018-B4	4.121%	7/15/51	2,725	2,594
4	Benchmark Mortgage Trust Series 2018-B4	4.311%	7/15/51	4,000	3,726
4	Benchmark Mortgage Trust Series 2018-B5	4.208%	7/15/51	2,100	2,003
4	Benchmark Mortgage Trust Series 2018-B5	4.419%	7/15/51	1,750	1,653
4	Benchmark Mortgage Trust Series 2018-B6	4.261%	10/10/51	7,075	6,678
4	Benchmark Mortgage Trust Series 2018-B6	4.441%	10/10/51	2,175	2,027
4	Benchmark Mortgage Trust Series 2018-B7	4.377%	5/15/53	1,770	1,731
4	Benchmark Mortgage Trust Series 2018-B7	4.510%	5/15/53	10,266	9,841
4	Benchmark Mortgage Trust Series 2018-B8	4.232%	1/15/52	7,265	6,821
4	Benchmark Mortgage Trust Series 2018-B8	4.532%	1/15/52	4,000	3,706
4	Benchmark Mortgage Trust Series 2019-B9	3.751%	3/15/52	2,600	2,427
4	Benchmark Mortgage Trust Series 2019-B9	4.016%	3/15/52	6,509	6,052
4	Benchmark Mortgage Trust Series 2019-B10	3.717%	3/15/62	7,425	6,908
4	Benchmark Mortgage Trust Series 2019-B10	3.979%	3/15/62	3,200	2,903
4	Benchmark Mortgage Trust Series 2019-B11	3.281%	5/15/52	1,950	1,779
4	Benchmark Mortgage Trust Series 2019-B11	3.542%	5/15/52	2,550	2,304
4	Benchmark Mortgage Trust Series 2019-B11	3.784%	5/15/52	3,350	2,991
4	Benchmark Mortgage Trust Series 2019-B13	2.952%	8/15/57	11,712	10,454
4	Benchmark Mortgage Trust Series 2019-B14	3.049%	12/15/62	4,215	3,762
4	Benchmark Mortgage Trust Series 2019-B15	2.928%	12/15/72	1,055	920
4	Benchmark Mortgage Trust Series 2020-B16	2.732%	2/15/53	4,225	3,698
4	Benchmark Mortgage Trust Series 2020-B16	2.944%	2/15/53	1,035	878
4	Benchmark Mortgage Trust Series 2020-B17	2.211%	3/15/53	2,250	2,094
4	Benchmark Mortgage Trust Series 2020-B17	2.289%	3/15/53	14,279	11,939
4	Benchmark Mortgage Trust Series 2020-B17	2.583%	3/15/53	1,200	995
4	Benchmark Mortgage Trust Series 2020-B19	1.850%	9/15/53	2,350	1,896
4	Benchmark Mortgage Trust Series 2020-B19	2.148%	9/15/53	775	602
4	Benchmark Mortgage Trust Series 2020-B20	2.034%	10/15/53	4,725	3,773
4	Benchmark Mortgage Trust Series 2020-B20	2.375%	10/15/53	400	318
4	Benchmark Mortgage Trust Series 2020-B21	1.978%	12/17/53	5,950	4,851
4	Benchmark Mortgage Trust Series 2020-B21	2.254%	12/17/53	600	483
4	Benchmark Mortgage Trust Series 2020-B22	1.973%	1/15/54	14,350	11,657
4	Benchmark Mortgage Trust Series 2020-IG1	2.687%	9/15/43	6,365	5,157
4	Benchmark Mortgage Trust Series 2020-IG1	2.909%	9/15/43	2,125	1,582
4	Benchmark Mortgage Trust Series 2021-B23	2.070%	2/15/54	9,675	7,758
4	Benchmark Mortgage Trust Series 2021-B23	2.274%	2/15/54	3,225	2,499
4	Benchmark Mortgage Trust Series 2021-B24	2.584%	3/15/54	5,775	4,777
4	Benchmark Mortgage Trust Series 2021-B24	2.780%	3/15/54	1,250	1,031
4	Benchmark Mortgage Trust Series 2021-B25	2.577%	4/15/54	6,425	5,231
4	Benchmark Mortgage Trust Series 2021-B25	2.847%	4/15/54	3,025	2,383
4	Benchmark Mortgage Trust Series 2021-B26	2.613%	6/15/54	7,745	6,399
4	Benchmark Mortgage Trust Series 2021-B28	2.224%	8/15/54	4,225	3,450
4	Benchmark Mortgage Trust Series 2021-B29	2.284%	9/15/54	850	735
4	Benchmark Mortgage Trust Series 2021-B29	2.388%	9/15/54	2,550	2,103
4	Benchmark Mortgage Trust Series 2021-B29	2.612%	9/15/54	850	687
4	Benchmark Mortgage Trust Series 2021-B30	2.576%	11/15/54	10,550	8,766
4	Benchmark Mortgage Trust Series 2021-B31	2.669%	12/15/54	2,000	1,673
4	Benchmark Mortgage Trust Series 2022-B32	3.002%	1/15/55	13,550	11,290
4	Benchmark Mortgage Trust Series 2022-B32	3.528%	1/15/55	3,425	2,814
4	Benchmark Mortgage Trust Series 2022-B33	3.458%	3/15/55	3,350	2,949

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4	Benchmark Mortgage Trust Series 2022-B34	3.786%	4/15/55	2,675	2,349
4	Benchmark Mortgage Trust Series 2022-B35	4.592%	5/15/55	10,000	9,237
4	Benchmark Mortgage Trust Series 2022-B36	4.470%	7/15/55	4,300	4,058
4	Benchmark Mortgage Trust Series 2022-B36	4.951%	7/15/55	1,300	1,209
4	Benchmark Mortgage Trust Series 2023-B39	5.754%	7/15/56	10,950	11,291
4	Benchmark Mortgage Trust Series 2023-B39	6.250%	7/15/56	3,525	3,666
4	Benchmark Mortgage Trust Series 2023-V2	5.812%	5/15/55	4,325	4,375
4	Benchmark Mortgage Trust Series 2023-V2	6.537%	5/15/55	2,175	2,227
4	Benchmark Mortgage Trust Series 2023-V3	6.363%	7/15/56	1,100	1,135
4	Benchmark Mortgage Trust Series 2023-V3	7.097%	7/15/56	3,520	3,673
4	Benchmark Mortgage Trust Series 2024-V5	5.805%	1/10/57	2,700	2,743
4	Benchmark Mortgage Trust Series 2024-V5	6.417%	1/10/57	550	565
4	Benchmark Mortgage Trust Series 2024-V6	5.926%	3/15/29	8,250	8,428
4	Benchmark Mortgage Trust Series 2024-V6	6.384%	3/15/29	7,250	7,440
4	BMO Mortgage Trust Series 2022-C1	3.374%	2/15/55	3,000	2,629
4	BMO Mortgage Trust Series 2022-C2	4.973%	7/15/54	3,425	3,340
4	BMO Mortgage Trust Series 2022-C3	5.313%	9/15/54	10,675	10,658
4	BMO Mortgage Trust Series 2022-C3	5.503%	9/15/54	1,500	1,473
4	BMO Mortgage Trust Series 2023-5C1	6.534%	8/15/56	1,300	1,347
4	BMO Mortgage Trust Series 2023-5C1	7.355%	8/15/56	700	729
4	BMO Mortgage Trust Series 2023-5C2	7.296%	11/15/56	1,900	2,022
4	BMO Mortgage Trust Series 2023-5C2	7.485%	11/15/56	3,700	3,912
4	BMO Mortgage Trust Series 2023-C4	5.117%	2/15/56	3,200	3,155
4	BMO Mortgage Trust Series 2023-C4	5.541%	2/15/56	681	678
4	BMO Mortgage Trust Series 2023-C5	5.765%	6/15/56	2,600	2,675
4	BMO Mortgage Trust Series 2023-C5	6.162%	6/15/56	875	894
4	BMO Mortgage Trust Series 2023-C6	5.956%	9/15/56	6,620	6,905
4	BMO Mortgage Trust Series 2023-C6	6.550%	9/15/56	2,200	2,320
4	BMO Mortgage Trust Series 2023-C7	6.160%	12/15/56	4,300	4,549
4	BMO Mortgage Trust Series 2023-C7	6.674%	12/15/56	2,200	2,352
4	BMO Mortgage Trust Series 2024-5C3	5.739%	2/15/57	4,450	4,502
4	BMO Mortgage Trust Series 2024-5C3	6.286%	2/15/57	800	817
4	BMO Mortgage Trust Series 2024-5C4	6.526%	5/15/57	9,550	10,002
4	BMO Mortgage Trust Series 2024-5C4	6.866%	5/15/57	9,550	10,002
4	BMO Mortgage Trust Series 2024-5C4	7.254%	5/15/57	5,500	5,721
4	BMO Mortgage Trust Series 2024-C8	5.598%	3/15/57	11,255	11,483
4	BMO Mortgage Trust Series 2024-C8	5.911%	3/15/57	5,321	5,400
1,4	BMO Mortgage Trust Series 2024-C9	1.000%	7/15/57	9,700	9,991
1,4	BMO Mortgage Trust Series 2024-C9	5.759%	7/15/57	9,015	9,285
4	BMW Vehicle Lease Trust Series 2023-1	5.160%	11/25/25	1,982	1,978
4	BMW Vehicle Lease Trust Series 2023-1	5.070%	6/25/26	1,300	1,295
4	BMW Vehicle Lease Trust Series 2023-2	5.990%	9/25/26	1,775	1,783
4	BMW Vehicle Lease Trust Series 2023-2	5.980%	2/25/27	1,650	1,665
4	BMW Vehicle Lease Trust Series 2024-1	4.980%	3/25/27	7,100	7,062
4	BMW Vehicle Lease Trust Series 2024-1	5.000%	6/25/27	3,575	3,559
4	BMW Vehicle Owner Trust Series 2022-A	3.210%	8/25/26	1,120	1,105
4	BMW Vehicle Owner Trust Series 2022-A	3.440%	12/26/28	425	414
4	BMW Vehicle Owner Trust Series 2023-A	5.470%	2/25/28	1,537	1,542
4	BMW Vehicle Owner Trust Series 2023-A	5.250%	11/26/29	440	442
4	BMW Vehicle Owner Trust Series 2024-A	5.180%	2/26/29	12,250	12,262
4	Cantor Commercial Real Estate Lending Series 2019-CF1	3.786%	5/15/52	5,705	5,190
4	Cantor Commercial Real Estate Lending Series 2019-CF2	2.874%	11/15/52	6,160	5,324
4	Cantor Commercial Real Estate Lending Series 2019-CF3	3.006%	1/15/53	6,235	5,427
4	Cantor Commercial Real Estate Lending Series 2019-CF3	3.298%	1/15/53	2,675	2,250
4	Capital One Multi-Asset Execution Trust Series 2019-A3	2.060%	8/15/28	15,250	14,315
4	Capital One Multi-Asset Execution Trust Series 2021-A1	0.550%	7/15/26	10,000	9,978
4	Capital One Multi-Asset Execution Trust Series 2021-A2	1.390%	7/15/30	24,275	21,141
4	Capital One Multi-Asset Execution Trust Series 2021-A3	1.040%	11/15/26	21,375	21,009
4	Capital One Multi-Asset Execution Trust Series 2022-A1	2.800%	3/15/27	22,850	22,418
4	Capital One Multi-Asset Execution Trust Series 2022-A2	3.490%	5/15/27	21,500	21,133
4	Capital One Multi-Asset Execution Trust Series 2023-A1	4.420%	5/15/28	17,325	17,091
4	Capital One Prime Auto Receivables Trust Series 2021-1	0.770%	9/15/26	2,051	2,002
4	Capital One Prime Auto Receivables Trust Series 2021-1	1.040%	4/15/27	1,120	1,065
4	Capital One Prime Auto Receivables Trust Series 2022-1	3.170%	4/15/27	3,571	3,507
4	Capital One Prime Auto Receivables Trust Series 2022-1	3.320%	9/15/27	2,625	2,533
4	Capital One Prime Auto Receivables Trust Series 2022-2	3.600%	5/17/27	3,950	3,888
4	Capital One Prime Auto Receivables Trust Series 2022-2	3.690%	12/15/27	1,175	1,141
4	Capital One Prime Auto Receivables Trust Series 2023-1	4.870%	2/15/28	2,150	2,135
4	Capital One Prime Auto Receivables Trust Series 2023-1	4.760%	8/15/28	1,300	1,288
4	CarMax Auto Owner Trust Series 2020-3	0.770%	3/16/26	98	97

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4	CarMax Auto Owner Trust Series 2020-4	0.630%	6/15/26	669	660
4	CarMax Auto Owner Trust Series 2020-4	0.850%	6/15/26	200	195
4	CarMax Auto Owner Trust Series 2021-1	0.340%	12/15/25	219	217
4	CarMax Auto Owner Trust Series 2021-1	0.530%	10/15/26	625	607
4	CarMax Auto Owner Trust Series 2021-2	0.520%	2/17/26	930	920
4	CarMax Auto Owner Trust Series 2021-2	0.810%	12/15/26	1,275	1,230
4	CarMax Auto Owner Trust Series 2021-4	0.560%	9/15/26	2,491	2,426
4	CarMax Auto Owner Trust Series 2021-4	0.820%	4/15/27	1,075	1,009
4	CarMax Auto Owner Trust Series 2022-1	1.470%	12/15/26	3,159	3,077
4	CarMax Auto Owner Trust Series 2022-1	1.700%	8/16/27	2,150	2,027
4	CarMax Auto Owner Trust Series 2022-2	3.490%	2/16/27	3,457	3,408
4	CarMax Auto Owner Trust Series 2022-2	3.620%	9/15/27	1,225	1,190
4	CarMax Auto Owner Trust Series 2023-1	4.750%	10/15/27	5,125	5,083
4	CarMax Auto Owner Trust Series 2023-1	4.650%	1/16/29	1,725	1,703
4	CarMax Auto Owner Trust Series 2023-2	5.050%	1/18/28	4,325	4,305
4	CarMax Auto Owner Trust Series 2023-2	5.010%	11/15/28	1,300	1,292
4	CarMax Auto Owner Trust Series 2023-3	5.280%	5/15/28	2,740	2,738
4	CarMax Auto Owner Trust Series 2023-3	5.260%	2/15/29	1,760	1,765
4	CarMax Auto Owner Trust Series 2023-4	6.000%	7/17/28	1,450	1,467
4	CarMax Auto Owner Trust Series 2023-4	5.960%	5/15/29	1,750	1,791
4	CarMax Auto Owner Trust Series 2024-1	4.920%	10/16/28	2,200	2,188
4	CarMax Auto Owner Trust Series 2024-1	4.940%	8/15/29	800	797
4	CarMax Auto Owner Trust Series 2024-2	5.500%	1/16/29	5,500	5,529
4	CarMax Auto Owner Trust Series 2024-2	5.510%	11/15/29	4,250	4,300
4	CarMax Select Receivables Trust Series 2024-A	5.400%	11/15/28	1,100	1,100
4	CarMax Select Receivables Trust Series 2024-A	5.350%	1/15/30	1,000	999
4	Carvana Auto Receivables Trust Series 2021-P2	0.490%	3/10/26	44	44
4	Carvana Auto Receivables Trust Series 2021-P3	0.700%	11/10/26	1,538	1,507
4	Carvana Auto Receivables Trust Series 2021-P3	1.030%	6/10/27	675	632
4	CCUBS Commercial Mortgage Trust Series 2017-C1	3.283%	11/15/50	1,000	941
4	CD Mortgage Trust Series 2016-CD1	2.724%	8/10/49	5,650	5,207
4	CD Mortgage Trust Series 2016-CD2	3.526%	11/10/49	5,000	4,663
4	CD Mortgage Trust Series 2017-CD3	3.453%	2/10/50	941	914
4	CD Mortgage Trust Series 2017-CD3	3.631%	2/10/50	14,170	13,144
4	CD Mortgage Trust Series 2017-CD3	3.833%	2/10/50	3,706	3,136
4	CD Mortgage Trust Series 2017-CD4	3.514%	5/10/50	4,400	4,103
4	CD Mortgage Trust Series 2017-CD4	3.746%	5/10/50	3,000	2,752
4	CD Mortgage Trust Series 2017-CD5	3.431%	8/15/50	3,500	3,274
4	CD Mortgage Trust Series 2017-CD6	3.332%	11/13/50	1,634	1,580
4	CD Mortgage Trust Series 2017-CD6	3.456%	11/13/50	4,715	4,418
4	CD Mortgage Trust Series 2017-CD6	3.709%	11/13/50	2,825	2,579
4	CD Mortgage Trust Series 2018-CD7	4.213%	8/15/51	495	484
4	CD Mortgage Trust Series 2018-CD7	4.279%	8/15/51	12,700	12,125
4	CD Mortgage Trust Series 2019-CD8	2.657%	8/15/57	3,000	2,658
4	CD Mortgage Trust Series 2019-CD8	2.912%	8/15/57	8,460	7,380
4	CenterPoint Energy Transition Bond Co. IV LLC Series 2012-1	3.028%	10/15/25	633	627
4	CFCRE Commercial Mortgage Trust Series 2016-C3	3.865%	1/10/48	3,650	3,547
4	CFCRE Commercial Mortgage Trust Series 2016-C4	3.091%	5/10/58	475	467
4	CFCRE Commercial Mortgage Trust Series 2016-C4	3.283%	5/10/58	5,050	4,856
4	CFCRE Commercial Mortgage Trust Series 2016-C4	3.691%	5/10/58	3,600	3,431
4	CFCRE Commercial Mortgage Trust Series 2016-C6	3.217%	11/10/49	9,700	9,155
4	CFCRE Commercial Mortgage Trust Series 2017-C8	3.572%	6/15/50	3,400	3,202
4	CGMS Commercial Mortgage Trust Series 2017-B1	3.458%	8/15/50	9,900	9,240
4	CGMS Commercial Mortgage Trust Series 2017-B1	3.711%	8/15/50	1,950	1,823
4	Chase Issuance Trust Series 2022-A1	3.970%	9/15/27	3,400	3,345
4	Chase Issuance Trust Series 2023-A1	5.160%	9/15/28	7,520	7,539
4	Chase Issuance Trust Series 2023-A2	5.080%	9/15/30	6,640	6,692
4	Chase Issuance Trust Series 2024-A1	4.600%	1/16/29	11,550	11,444
4	Chase Issuance Trust Series 2024-A2	4.630%	1/15/31	6,200	6,155
4	Citibank Credit Card Issuance Trust Series 2007-A3	6.150%	6/15/39	4,880	5,212
4	Citibank Credit Card Issuance Trust Series 2018-A7	3.960%	10/13/30	10,700	10,314
4	Citibank Credit Card Issuance Trust Series 2023-A1	5.230%	12/8/27	1,450	1,449
4	Citigroup Commercial Mortgage Trust Series 2014-GC21	4.328%	5/10/47	1,272	1,210
4	Citigroup Commercial Mortgage Trust Series 2014-GC23	3.622%	7/10/47	1,128	1,126
4	Citigroup Commercial Mortgage Trust Series 2015-GC27	3.137%	2/10/48	7,425	7,338
4	Citigroup Commercial Mortgage Trust Series 2015-GC27	3.571%	2/10/48	3,025	2,980
4	Citigroup Commercial Mortgage Trust Series 2015-GC29	3.758%	4/10/48	2,937	2,851
4	Citigroup Commercial Mortgage Trust Series 2015-GC31	3.762%	6/10/48	2,925	2,843
4	Citigroup Commercial Mortgage Trust Series 2015-GC33	3.515%	9/10/58	4,015	3,938
4	Citigroup Commercial Mortgage Trust Series 2015-GC33	3.778%	9/10/58	3,375	3,269

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Citigroup Commercial Mortgage Trust Series 2015-GC35	3.549%	11/10/48	1,800	1,745
4	Citigroup Commercial Mortgage Trust Series 2016-C1	3.003%	5/10/49	666	653
4	Citigroup Commercial Mortgage Trust Series 2016-C1	3.209%	5/10/49	3,950	3,777
4	Citigroup Commercial Mortgage Trust Series 2016-C2	2.832%	8/10/49	2,500	2,363
4	Citigroup Commercial Mortgage Trust Series 2016-C3	2.984%	11/15/49	552	539
4	Citigroup Commercial Mortgage Trust Series 2016-GC36	3.349%	2/10/49	1,483	1,424
4	Citigroup Commercial Mortgage Trust Series 2016-GC36	3.616%	2/10/49	9,615	9,214
4	Citigroup Commercial Mortgage Trust Series 2016-GC37	3.314%	4/10/49	10,750	10,323
4	Citigroup Commercial Mortgage Trust Series 2016-P4	2.646%	7/10/49	1,525	1,445
4	Citigroup Commercial Mortgage Trust Series 2016-P4	2.902%	7/10/49	2,350	2,222
4	Citigroup Commercial Mortgage Trust Series 2017-C4	3.209%	10/12/50	1,456	1,366
4	Citigroup Commercial Mortgage Trust Series 2017-C4	3.471%	10/12/50	8,254	7,776
4	Citigroup Commercial Mortgage Trust Series 2017-C4	3.764%	10/12/50	1,575	1,439
4	Citigroup Commercial Mortgage Trust Series 2017-P8	3.203%	9/15/50	1,300	1,225
4	Citigroup Commercial Mortgage Trust Series 2018-B2	3.744%	3/10/51	6,875	6,500
4	Citigroup Commercial Mortgage Trust Series 2018-B2	3.788%	3/10/51	1,092	1,082
4	Citigroup Commercial Mortgage Trust Series 2018-B2	4.009%	3/10/51	15,475	14,679
4	Citigroup Commercial Mortgage Trust Series 2018-C5	3.963%	6/10/51	4,751	4,510
4	Citigroup Commercial Mortgage Trust Series 2018-C5	4.228%	6/10/51	1,190	1,135
4	Citigroup Commercial Mortgage Trust Series 2018-C6	4.412%	11/10/51	1,900	1,792
4	Citigroup Commercial Mortgage Trust Series 2019-C7	3.102%	12/15/72	2,061	1,848
4	Citigroup Commercial Mortgage Trust Series 2019-GC41	2.869%	8/10/56	11,210	9,973
4	Citigroup Commercial Mortgage Trust Series 2019-GC43	3.038%	11/10/52	12,380	10,841
4	Citigroup Commercial Mortgage Trust Series 2020-GC46	2.717%	2/15/53	10,880	9,513
4	Citigroup Commercial Mortgage Trust Series 2020-GC46	2.918%	2/15/53	2,100	1,791
4	Citigroup Commercial Mortgage Trust Series 2022-GC48	4.742%	5/15/54	5,600	5,359
4	CNH Equipment Trust Series 2021-C	0.810%	12/15/26	1,700	1,656
4	CNH Equipment Trust Series 2021-C	1.160%	10/16/28	550	516
4	CNH Equipment Trust Series 2022-A	2.940%	7/15/27	1,783	1,744
4	CNH Equipment Trust Series 2022-A	3.030%	3/15/29	1,200	1,146
4	CNH Equipment Trust Series 2022-B	3.890%	8/16/27	827	813
4	CNH Equipment Trust Series 2022-B	3.910%	3/15/28	575	558
4	CNH Equipment Trust Series 2022-C	5.150%	4/17/28	2,000	1,996
4	CNH Equipment Trust Series 2023-A	4.810%	8/15/28	3,025	3,000
4	CNH Equipment Trust Series 2023-A	4.770%	10/15/30	625	617
4	CNH Equipment Trust Series 2023-B	5.600%	2/15/29	4,400	4,431
4	CNH Equipment Trust Series 2023-B	5.460%	3/17/31	900	910
4	CNH Equipment Trust Series 2024-A	4.770%	6/15/29	2,550	2,532
4	CNH Equipment Trust Series 2024-A	4.800%	7/15/31	1,000	989
4	CNH Equipment Trust Series 2024-B	5.190%	9/17/29	2,500	2,507
4	CNH Equipment Trust Series 2024-B	5.230%	11/17/31	2,500	2,514
4	COMM Mortgage Trust Series 2013-CR12	4.300%	10/10/46	494	454
4	COMM Mortgage Trust Series 2013-CR12	4.762%	10/10/46	350	175
4	COMM Mortgage Trust Series 2014-CR14	3.798%	2/10/47	1,495	1,419
4	COMM Mortgage Trust Series 2014-CR15	4.032%	2/10/47	464	448
4	COMM Mortgage Trust Series 2014-CR18	4.103%	7/15/47	875	873
4	COMM Mortgage Trust Series 2014-CR19	4.080%	8/10/47	308	307
4	COMM Mortgage Trust Series 2014-CR20	3.326%	11/10/47	3,210	3,197
4	COMM Mortgage Trust Series 2014-CR20	3.590%	11/10/47	1,995	1,982
4	COMM Mortgage Trust Series 2014-CR21	3.528%	12/10/47	3,894	3,816
4	COMM Mortgage Trust Series 2014-UBS2	4.701%	3/10/47	47	46
4	COMM Mortgage Trust Series 2014-UBS3	3.819%	6/10/47	2,758	2,751
4	COMM Mortgage Trust Series 2014-UBS4	3.420%	8/10/47	20	20
4	COMM Mortgage Trust Series 2014-UBS4	3.694%	8/10/47	6,000	5,986
4	COMM Mortgage Trust Series 2014-UBS5	3.838%	9/10/47	5,388	5,367
4	COMM Mortgage Trust Series 2014-UBS6	3.387%	12/10/47	161	160
4	COMM Mortgage Trust Series 2014-UBS6	3.644%	12/10/47	7,500	7,417
4	COMM Mortgage Trust Series 2015-CR22	3.309%	3/10/48	5,325	5,217
4	COMM Mortgage Trust Series 2015-CR22	3.603%	3/10/48	6,785	6,403
4	COMM Mortgage Trust Series 2015-CR23	3.257%	5/10/48	257	255
4	COMM Mortgage Trust Series 2015-CR23	3.801%	5/10/48	1,450	1,415
4	COMM Mortgage Trust Series 2015-CR24	3.432%	8/10/48	514	505
4	COMM Mortgage Trust Series 2015-CR25	3.759%	8/10/48	4,750	4,637
4	COMM Mortgage Trust Series 2015-CR26	3.630%	10/10/48	10,885	10,554
4	COMM Mortgage Trust Series 2015-CR27	3.404%	10/10/48	914	900
4	COMM Mortgage Trust Series 2015-CR27	3.612%	10/10/48	3,775	3,670
4	COMM Mortgage Trust Series 2015-CR27	4.485%	10/10/48	800	752
4	COMM Mortgage Trust Series 2015-LC19	3.040%	2/10/48	42	42
4	COMM Mortgage Trust Series 2015-LC19	3.527%	2/10/48	2,125	2,086
4	COMM Mortgage Trust Series 2015-LC21	3.445%	7/10/48	255	251

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	COMM Mortgage Trust Series 2015-LC23	3.774%	10/10/48	7,797	7,597
4	COMM Mortgage Trust Series 2016-CR28	3.762%	2/10/49	10,970	10,639
4	COMM Mortgage Trust Series 2016-DC2	3.550%	2/10/49	1,211	1,194
4	COMM Mortgage Trust Series 2017-COR2	3.317%	9/10/50	321	310
4	COMM Mortgage Trust Series 2017-COR2	3.510%	9/10/50	1,450	1,357
4	COMM Mortgage Trust Series 2018-COR3	3.961%	5/10/51	2,500	2,361
4	COMM Mortgage Trust Series 2018-COR3	4.228%	5/10/51	6,620	6,199
4	COMM Mortgage Trust Series 2019-GC44	2.950%	8/15/57	34,465	30,694
4	COMM Mortgage Trust Series 2019-GC44	3.263%	8/15/57	2,408	2,110
4	CSAIL Commercial Mortgage Trust Series 2015-C1	3.791%	4/15/50	1,900	1,858
4	CSAIL Commercial Mortgage Trust Series 2015-C1	4.044%	4/15/50	1,525	1,460
4	CSAIL Commercial Mortgage Trust Series 2015-C2	3.849%	6/15/57	1,800	1,704
4	CSAIL Commercial Mortgage Trust Series 2015-C3	3.448%	8/15/48	324	322
4	CSAIL Commercial Mortgage Trust Series 2015-C3	3.718%	8/15/48	6,700	6,522
4	CSAIL Commercial Mortgage Trust Series 2015-C3	4.243%	8/15/48	1,625	1,508
4	CSAIL Commercial Mortgage Trust Series 2015-C4	3.617%	11/15/48	507	500
4	CSAIL Commercial Mortgage Trust Series 2015-C4	3.808%	11/15/48	8,000	7,784
4	CSAIL Commercial Mortgage Trust Series 2016-C7	3.502%	11/15/49	8,375	7,896
4	CSAIL Commercial Mortgage Trust Series 2017-C8	3.392%	6/15/50	7,800	7,247
4	CSAIL Commercial Mortgage Trust Series 2017-CX9	3.446%	9/15/50	4,175	3,858
4	CSAIL Commercial Mortgage Trust Series 2017-CX10	3.458%	11/15/50	5,925	5,449
4	CSAIL Commercial Mortgage Trust Series 2018-CX11	4.033%	4/15/51	12,600	12,043
4	CSAIL Commercial Mortgage Trust Series 2018-CX12	4.224%	8/15/51	5,950	5,630
4	CSAIL Commercial Mortgage Trust Series 2019-C15	4.053%	3/15/52	15,450	14,595
4	CSAIL Commercial Mortgage Trust Series 2019-C16	3.329%	6/15/52	12,500	11,315
4	CSAIL Commercial Mortgage Trust Series 2021-C20	2.805%	3/15/54	12,575	10,780
4	CSAIL Commercial Mortgage Trust Series 2021-C20	3.076%	3/15/54	2,100	1,744
4	Daimler Trucks Retail Trust Series 2022-1	5.230%	2/17/26	2,111	2,106
4	Daimler Trucks Retail Trust Series 2022-1	5.390%	1/15/30	950	946
4	Daimler Trucks Retail Trust Series 2024-1	5.490%	12/15/27	5,395	5,411
4	Daimler Trucks Retail Trust Series 2024-1	5.560%	7/15/31	6,625	6,676
4	DBGS Mortgage Trust Series 2018-C1	4.466%	10/15/51	5,873	5,493
4	DBJPM Mortgage Trust Series 2016-C1	3.276%	5/10/49	2,600	2,481
4	DBJPM Mortgage Trust Series 2016-C3	2.890%	8/10/49	6,575	6,219
4	DBJPM Mortgage Trust Series 2017-C6	3.328%	6/10/50	5,975	5,562
4	DBJPM Mortgage Trust Series 2017-C6	3.561%	6/10/50	1,600	1,437
4	DBJPM Mortgage Trust Series 2020-C9	1.926%	8/15/53	6,973	5,764
4	Discover Card Execution Note Trust Series 2021-A1	0.580%	9/15/26	9,725	9,622
4	Discover Card Execution Note Trust Series 2021-A2	1.030%	9/15/28	8,250	7,555
4	Discover Card Execution Note Trust Series 2022-A1	1.960%	2/15/27	11,500	11,240
4	Discover Card Execution Note Trust Series 2022-A2	3.320%	5/15/27	21,500	21,103
4	Discover Card Execution Note Trust Series 2022-A3	3.560%	7/15/27	23,025	22,595
4	Discover Card Execution Note Trust Series 2022-A4	5.030%	10/15/27	12,625	12,578
4	Discover Card Execution Note Trust Series 2023-A1	4.310%	3/15/28	17,200	16,941
4	Discover Card Execution Note Trust Series 2023-A2	4.930%	6/15/28	17,550	17,477
4	Drive Auto Receivables Trust Series 2021-2	0.870%	10/15/27	193	192
4	Drive Auto Receivables Trust Series 2021-2	1.390%	3/15/29	2,550	2,466
4	Drive Auto Receivables Trust Series 2021-3	1.470%	1/15/27	549	543
4	Exeter Automobile Receivables Trust Series 2021-3A	0.960%	10/15/26	715	708
4	Exeter Automobile Receivables Trust Series 2021-3A	1.550%	6/15/27	3,115	2,963
4	Exeter Automobile Receivables Trust Series 2022-1A	2.560%	6/15/28	899	889
4	Exeter Automobile Receivables Trust Series 2022-1A	3.020%	6/15/28	1,700	1,635
4	Exeter Automobile Receivables Trust Series 2022-2A	3.650%	10/15/26	176	176
4	Exeter Automobile Receivables Trust Series 2022-2A	3.850%	7/17/28	2,150	2,129
4	Exeter Automobile Receivables Trust Series 2022-2A	4.560%	7/17/28	1,075	1,052
4	Exeter Automobile Receivables Trust Series 2022-3A	4.860%	12/15/26	855	854
4	Exeter Automobile Receivables Trust Series 2022-3A	5.300%	9/15/27	1,725	1,717
4	Exeter Automobile Receivables Trust Series 2022-3A	6.760%	9/15/28	1,150	1,157
4	Exeter Automobile Receivables Trust Series 2022-4A	4.920%	12/15/28	1,350	1,341
4	Exeter Automobile Receivables Trust Series 2022-4A	5.980%	12/15/28	425	424
4	Exeter Automobile Receivables Trust Series 2022-5A	6.510%	12/15/27	850	852
4	Exeter Automobile Receivables Trust Series 2022-5A	7.400%	2/15/29	850	866
4	Exeter Automobile Receivables Trust Series 2023-1A	5.720%	4/15/27	844	844
4	Exeter Automobile Receivables Trust Series 2023-1A	5.820%	2/15/28	1,000	997
4	Exeter Automobile Receivables Trust Series 2023-1A	6.690%	6/15/29	450	455
4	Exeter Automobile Receivables Trust Series 2023-4A	6.310%	10/15/27	780	783
4	Exeter Automobile Receivables Trust Series 2023-4A	6.510%	8/15/28	1,100	1,110
4	Exeter Automobile Receivables Trust Series 2024-3A	5.570%	9/15/28	3,000	3,003
4.5	Fannie Mae-Aces Series 2014-M9	3.103%	7/25/24	410	409
4.5	Fannie Mae-Aces Series 2014-M13	3.021%	8/25/24	1,972	1,963

Total Bond Market II Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4.5 Fannie Mae-Aces Series 2015-M1	2.532%	9/25/24	4,773	4,736
4.5 Fannie Mae-Aces Series 2015-M2	2.620%	12/25/24	4,049	3,989
4.5 Fannie Mae-Aces Series 2015-M3	2.723%	10/25/24	2,135	2,112
4.5 Fannie Mae-Aces Series 2015-M7	2.590%	12/25/24	3,825	3,770
4.5 Fannie Mae-Aces Series 2015-M8	2.900%	1/25/25	6,520	6,426
4.5 Fannie Mae-Aces Series 2015-M10	3.092%	4/25/27	2,182	2,088
4.5 Fannie Mae-Aces Series 2015-M12	2.891%	5/25/25	4,184	4,073
4.5 Fannie Mae-Aces Series 2015-M13	2.790%	6/25/25	2,306	2,247
4.5 Fannie Mae-Aces Series 2015-M15	2.923%	10/25/25	4,355	4,233
4.5 Fannie Mae-Aces Series 2016-M3	2.702%	2/25/26	1,915	1,842
4.5 Fannie Mae-Aces Series 2016-M4	2.576%	3/25/26	2,098	2,007
4.5 Fannie Mae-Aces Series 2016-M5	2.469%	4/25/26	6,728	6,424
4.5 Fannie Mae-Aces Series 2016-M6	2.488%	5/25/26	3,959	3,775
4.5 Fannie Mae-Aces Series 2016-M7	2.499%	9/25/26	1,504	1,431
4.5 Fannie Mae-Aces Series 2016-M9	2.292%	6/25/26	13,107	12,457
4.5 Fannie Mae-Aces Series 2016-M11	2.369%	7/25/26	8,906	8,444
4.5 Fannie Mae-Aces Series 2016-M12	2.525%	9/25/26	8,554	8,106
4.5 Fannie Mae-Aces Series 2016-M13	2.602%	9/25/26	6,761	6,419
4.5 Fannie Mae-Aces Series 2017-M1	2.496%	10/25/26	7,319	6,919
4.5 Fannie Mae-Aces Series 2017-M2	2.919%	2/25/27	4,404	4,191
4.5 Fannie Mae-Aces Series 2017-M3	2.547%	12/25/26	9,010	8,495
4.5 Fannie Mae-Aces Series 2017-M4	2.636%	12/25/26	7,568	7,151
4.5 Fannie Mae-Aces Series 2017-M5	3.093%	4/25/29	833	775
4.5 Fannie Mae-Aces Series 2017-M7	2.961%	2/25/27	7,526	7,158
4.5 Fannie Mae-Aces Series 2017-M8	3.061%	5/25/27	16,878	16,064
4.5 Fannie Mae-Aces Series 2017-M10	2.591%	7/25/24	1,266	1,261
4.5 Fannie Mae-Aces Series 2017-M11	2.980%	8/25/29	4,865	4,488
4.5 Fannie Mae-Aces Series 2017-M12	3.161%	6/25/27	8,003	7,617
4.5 Fannie Mae-Aces Series 2017-M14	2.906%	11/25/27	2,984	2,797
4.5 Fannie Mae-Aces Series 2017-M15	3.059%	9/25/27	89	84
4.5 Fannie Mae-Aces Series 2017-M15	3.205%	11/25/27	9,893	9,434
4.5 Fannie Mae-Aces Series 2018-M1	3.090%	12/25/27	444	419
4.5 Fannie Mae-Aces Series 2018-M2	3.002%	1/25/28	18,305	17,251
4.5 Fannie Mae-Aces Series 2018-M3	3.171%	2/25/30	3,056	2,814
4.5 Fannie Mae-Aces Series 2018-M4	3.166%	3/25/28	5,292	4,993
4.5 Fannie Mae-Aces Series 2018-M7	3.129%	3/25/28	3,702	3,497
4.5 Fannie Mae-Aces Series 2018-M8	3.412%	6/25/28	4,043	3,833
4.5 Fannie Mae-Aces Series 2018-M10	3.469%	7/25/28	2,863	2,724
4.5 Fannie Mae-Aces Series 2018-M12	3.756%	8/25/30	15,800	14,880
4.5 Fannie Mae-Aces Series 2018-M13	3.863%	9/25/30	5,599	5,311
4.5 Fannie Mae-Aces Series 2018-M14	3.701%	8/25/28	8,574	8,185
4.5 Fannie Mae-Aces Series 2019-M1	3.665%	9/25/28	11,398	10,879
4.5 Fannie Mae-Aces Series 2019-M2	3.745%	11/25/28	12,230	11,677
4.5 Fannie Mae-Aces Series 2019-M4	3.610%	2/25/31	8,855	8,260
4.5 Fannie Mae-Aces Series 2019-M5	3.273%	2/25/29	8,073	7,579
4.5 Fannie Mae-Aces Series 2019-M6	3.400%	3/1/29	1,000	932
4.5 Fannie Mae-Aces Series 2019-M7	3.143%	4/25/29	8,586	7,986
4.5 Fannie Mae-Aces Series 2019-M9	2.937%	6/25/29	15,309	14,141
4.5 Fannie Mae-Aces Series 2019-M12	2.885%	6/25/29	24,380	22,414
4.5 Fannie Mae-Aces Series 2019-M18	2.469%	8/25/29	10,465	9,381
4.5 Fannie Mae-Aces Series 2019-M18	2.577%	9/25/31	7,700	6,694
4.5 Fannie Mae-Aces Series 2019-M21	2.350%	2/25/31	7,325	6,448
4.5 Fannie Mae-Aces Series 2019-M22	2.522%	8/25/29	13,631	12,290
4.5 Fannie Mae-Aces Series 2019-M25	2.330%	11/25/29	7,143	6,350
4.5 Fannie Mae-Aces Series 2020-M1	2.151%	10/25/29	6,551	6,176
4.5 Fannie Mae-Aces Series 2020-M1	2.444%	10/25/29	19,090	16,990
4.5 Fannie Mae-Aces Series 2020-M5	2.210%	1/25/30	5,062	4,439
4.5 Fannie Mae-Aces Series 2020-M14	1.784%	5/25/30	7,183	6,108
4.5 Fannie Mae-Aces Series 2020-M20	1.435%	10/25/29	800	672
4.5 Fannie Mae-Aces Series 2020-M29	1.492%	5/25/30	13,625	11,293
4.5 Fannie Mae-Aces Series 2020-M42	1.270%	7/25/30	14,300	11,735
4.5 Fannie Mae-Aces Series 2020-M46	1.323%	5/25/30	9,850	8,230
4.5 Fannie Mae-Aces Series 2020-M52	1.359%	10/25/30	10,825	8,950
4.5 Fannie Mae-Aces Series 2021-M1	1.436%	11/25/30	9,985	8,107
4.5 Fannie Mae-Aces Series 2021-M1G	1.518%	11/25/30	2,575	2,110
4.5 Fannie Mae-Aces Series 2021-M3G	1.287%	1/25/31	12,050	9,727
4.5 Fannie Mae-Aces Series 2021-M4	1.512%	2/25/31	47,775	38,694
4.5 Fannie Mae-Aces Series 2021-M11	1.506%	3/25/31	16,650	13,432
4.5 Fannie Mae-Aces Series 2021-M13	1.652%	4/25/31	2,490	2,025
4.5 Fannie Mae-Aces Series 2021-M13	1.680%	3/25/33	2,200	1,701

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4.5 Fannie Mae-Aces Series 2021-M19	1.797%	10/25/31	14,425	11,682
4.5 Fannie Mae-Aces Series 2022-M1	1.724%	10/25/31	16,650	13,394
4.5 Fannie Mae-Aces Series 2022-M1G	1.583%	9/25/31	3,725	3,023
4.5 Fannie Mae-Aces Series 2022-M3	1.764%	11/25/31	5,400	4,387
4.5 Fannie Mae-Aces Series 2022-M4	2.290%	5/25/30	8,150	7,116
4.5 Fannie Mae-Aces Series 2022-M8	2.001%	12/25/31	8,375	6,854
4.5 Fannie Mae-Aces Series 2022-M10	2.002%	1/25/32	12,600	10,310
4.5 Fannie Mae-Aces Series 2023-M1S	4.651%	4/25/33	8,600	8,405
4.5 Fannie Mae-Aces Series 2023-M6	4.190%	7/25/28	8,560	8,337
4.5 Fannie Mae-Aces Series 2023-M8	4.620%	3/25/33	3,150	3,067
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K039	3.303%	7/25/24	610	607
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K040	3.241%	9/25/24	20,834	20,716
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K041	3.171%	10/25/24	9,088	9,016
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K042	2.670%	12/25/24	32,194	31,799
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K043	3.062%	12/25/24	5,950	5,876
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K045	3.023%	1/25/25	5,032	4,955
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K046	3.205%	3/25/25	5,771	5,675
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K047	3.329%	5/25/25	4,429	4,349
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K048	3.284%	6/25/25	11,350	11,134
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K049	3.010%	7/25/25	3,833	3,743
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K050	3.334%	8/25/25	6,375	6,237
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K052	3.151%	11/25/25	4,150	4,039
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K053	2.995%	12/25/25	2,450	2,376
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K054	2.745%	1/25/26	6,350	6,125
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K055	2.673%	3/25/26	7,500	7,205
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K056	2.525%	5/25/26	5,325	5,088
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K057	2.570%	7/25/26	9,375	8,952
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K058	2.653%	8/25/26	9,400	8,953
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K059	3.120%	9/25/26	5,000	4,806
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K060	3.300%	10/25/26	8,000	7,699
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K061	3.347%	11/25/26	17,368	16,697
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K062	3.413%	12/25/26	18,250	17,582
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K063	3.430%	1/25/27	16,200	15,610
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K064	3.224%	3/25/27	15,580	14,915
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K065	3.243%	4/25/27	17,557	16,783
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K066	3.117%	6/25/27	9,890	9,409
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K067	3.194%	7/25/27	4,002	3,808
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K068	3.244%	8/25/27	7,823	7,453
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K069	3.187%	9/25/27	13,875	13,183
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K070	3.303%	11/25/27	7,875	7,496
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K071	3.286%	11/25/27	11,050	10,501
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K072	3.444%	12/25/27	4,525	4,318
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K073	3.350%	1/25/28	7,025	6,681
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K074	3.600%	1/25/28	10,275	9,849
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K075	3.650%	2/25/28	6,975	6,691
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K076	3.900%	4/25/28	28,500	27,546
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K077	3.850%	5/25/28	12,600	12,151
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K078	3.854%	6/25/28	5,200	5,015
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K079	3.926%	6/25/28	23,650	22,855
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K080	3.736%	4/25/28	2,076	2,020
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K080	3.926%	7/25/28	10,165	9,820
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K081	3.900%	8/25/28	16,400	15,823
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K082	3.920%	9/25/28	22,870	22,079
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K083	4.050%	9/25/28	14,770	14,328
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K084	3.780%	10/25/28	26,940	25,885
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K085	4.060%	10/25/28	13,825	13,404
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K087	3.591%	10/25/27	872	849
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K087	3.771%	12/25/28	11,000	10,546
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K088	3.690%	1/25/29	12,725	12,154
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K089	3.563%	1/25/29	10,000	9,498
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K090	3.422%	2/25/29	9,625	9,098
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K091	3.505%	3/25/29	3,100	2,935
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K092	3.298%	4/25/29	10,450	9,813
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K093	2.982%	5/25/29	18,350	16,965
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K094	2.903%	6/25/29	12,750	11,720
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K095	2.785%	6/25/29	12,625	11,545
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K096	2.519%	7/25/29	10,940	9,860
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K098	2.425%	8/25/29	18,565	16,648
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K099	2.595%	9/25/29	11,690	10,550
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K101	2.524%	10/25/29	16,615	14,909

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K102	2.537%	10/25/29	15,420	13,854
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K103	2.651%	11/25/29	12,550	11,321
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K104	2.253%	1/25/30	20,560	18,118
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K105	1.872%	1/25/30	4,600	3,963
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K106	2.069%	1/25/30	17,450	15,186
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K108	1.517%	3/25/30	12,506	10,541
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K109	1.558%	4/25/30	9,275	7,805
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K110	1.477%	4/25/30	4,875	4,089
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K111	1.350%	5/25/30	9,875	8,187
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K113	1.341%	6/25/30	1,700	1,406
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K114	1.366%	6/25/30	10,750	8,876
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K116	1.378%	7/25/30	13,710	11,309
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K117	1.406%	8/25/30	13,350	11,002
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K118	1.493%	9/25/30	17,650	14,586
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K119	1.566%	9/25/30	2,500	2,075
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K120	1.500%	10/25/30	12,360	10,187
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K121	0.995%	8/25/30	1,240	1,078
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K121	1.547%	10/25/30	7,850	6,487
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K122	0.863%	5/25/30	547	482
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K122	1.521%	11/25/30	7,830	6,447
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K123	1.621%	12/25/30	24,050	19,925
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K124	1.658%	12/25/30	11,675	9,678
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K125	1.846%	1/25/31	85	71
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K126	2.074%	1/25/31	17,640	15,000
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K127	2.108%	1/25/31	21,425	18,245
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K128	2.020%	3/25/31	12,895	10,913
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K129	1.342%	9/25/30	2,631	2,288
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K129	1.914%	5/25/31	21,275	17,822
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K130	1.723%	6/25/31	8,050	6,626
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K131	1.853%	7/25/31	36,075	29,931
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K132	2.023%	8/25/31	6,200	5,172
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K133	2.096%	9/25/31	10,200	8,541
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K134	1.714%	7/25/31	823	723
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K134	2.243%	10/25/31	9,600	8,115
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K135	2.154%	10/25/31	6,275	5,273
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K138	2.476%	1/25/32	8,350	7,143
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K140	2.250%	1/25/32	6,200	5,214
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K143	2.350%	3/25/32	23,377	19,737
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K143	2.711%	4/25/55	1,966	1,765
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K148	3.500%	7/25/32	21,325	19,468
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K152	3.080%	1/25/31	3,500	3,174
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K152	3.780%	11/25/32	20,000	18,595
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K153	3.294%	3/25/29	14,900	13,963
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K153	3.117%	10/25/31	8,100	7,276
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K154	3.424%	4/25/32	3,300	3,094
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K154	3.459%	11/25/32	4,475	4,036
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K155	3.750%	11/25/32	4,100	3,880
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K155	3.750%	4/25/33	8,900	8,199
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K156	4.430%	2/25/33	5,100	4,964
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K157	3.990%	5/25/33	2,925	2,798
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K157	4.200%	5/25/33	11,400	10,901
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K157	3.990%	8/25/33	3,775	3,512
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K158	3.900%	12/25/30	9,248	8,790
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K158	4.050%	7/25/33	45,550	43,008
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K159	3.950%	11/25/30	3,330	3,182
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K159	4.500%	7/25/33	8,240	8,045
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K160	4.500%	8/25/33	13,000	12,690
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K161	4.900%	10/25/33	6,700	6,735
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K163	5.000%	3/25/34	10,000	10,121
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K505	4.819%	6/25/28	8,540	8,526
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K506	4.650%	8/25/28	6,440	6,380
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K507	4.800%	9/25/28	6,000	5,976
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K508	4.740%	8/25/28	10,750	10,682
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K509	4.850%	9/25/28	7,750	7,732
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K510	5.069%	10/25/28	5,150	5,183
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K511	4.860%	10/25/28	3,250	3,246
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K512	5.000%	11/25/28	4,300	4,319
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K513	4.724%	12/25/28	6,700	6,654
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K515	5.400%	1/25/29	9,950	10,158
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K516	5.477%	1/25/29	8,700	8,905

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K517	5.355%	1/25/29	8,500	8,657
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K518	5.400%	1/25/29	29,400	30,015
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K520	5.180%	3/25/29	7,000	7,089
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K727	2.946%	7/25/24	3,433	3,420
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K728	3.064%	8/25/24	11,137	11,076
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K729	3.136%	10/25/24	40,869	40,504
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K730	3.590%	1/25/25	11,423	11,300
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K731	3.600%	2/25/25	7,765	7,669
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K732	3.700%	5/25/25	10,002	9,854
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K734	3.208%	2/25/26	16,725	16,249
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K735	2.862%	5/25/26	15,795	15,184
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K737	2.525%	10/25/26	19,000	18,025
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K738	1.545%	1/25/27	1,225	1,130
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K739	1.336%	9/25/27	20,375	18,407
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K741	1.603%	12/25/27	24,400	21,905
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K742	1.760%	3/25/28	9,950	8,932
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K743	1.770%	5/25/28	6,650	5,933
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K744	1.712%	7/25/28	4,646	4,136
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K745	1.657%	8/25/28	2,850	2,512
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K746	2.031%	9/25/28	8,325	7,438
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K747	2.050%	11/25/28	7,500	6,684
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K749	2.120%	4/25/29	1,800	1,591
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K751	4.412%	3/25/30	8,525	8,361
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K752	4.284%	7/25/30	8,640	8,407
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K753	4.400%	10/25/30	11,050	10,807
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K754	4.940%	11/25/30	4,750	4,782
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K755	5.203%	2/25/31	8,500	8,683
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1510	3.718%	1/25/31	3,300	3,099
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1510	3.794%	1/25/34	12,220	11,231
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1511	3.470%	3/25/31	4,150	3,830
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1511	3.542%	3/25/34	10,275	9,197
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1513	2.797%	8/25/34	25,260	21,216
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1514	2.859%	10/25/34	10,025	8,384
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1515	1.940%	2/25/35	13,000	9,894
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1516	1.721%	5/25/35	9,825	7,216
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1517	1.716%	7/25/35	18,200	13,444
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1518	1.860%	10/25/35	4,200	3,113
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1519	2.013%	12/25/35	22,026	16,486
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1520	2.007%	7/25/35	2,849	2,327
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1520	2.438%	2/25/36	10,350	8,094
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1521	2.184%	8/25/36	11,465	8,628
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1522	2.361%	10/25/36	7,550	5,783
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series KC02	3.370%	7/25/25	6,928	6,787
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series KW01	2.853%	1/25/26	7,000	6,786
4 Fifth Third Auto Trust Series 2023-1	5.530%	8/15/28	6,180	6,196
4 Fifth Third Auto Trust Series 2023-1	5.520%	2/17/31	1,380	1,392
4 First National Master Note Trust Series 2023-2	5.770%	9/15/29	3,200	3,241
4 Ford Credit Auto Lease Trust Series 2022-A	3.370%	7/15/25	59	59
4 Ford Credit Auto Lease Trust Series 2022-A	3.810%	8/15/25	1,100	1,098
4 Ford Credit Auto Lease Trust Series 2023-A	4.940%	3/15/26	3,127	3,119
4 Ford Credit Auto Lease Trust Series 2023-A	4.830%	5/15/26	975	969
4 Ford Credit Auto Lease Trust Series 2023-B	5.910%	10/15/26	4,850	4,870
4 Ford Credit Auto Lease Trust Series 2023-B	5.870%	1/15/27	1,550	1,560
4 Ford Credit Auto Lease Trust Series 2023-B	6.200%	2/15/27	1,100	1,112
4 Ford Credit Auto Owner Trust Series 2020-C	0.510%	8/15/26	1,182	1,160
4 Ford Credit Auto Owner Trust Series 2021-A	0.300%	8/15/25	201	200
4 Ford Credit Auto Owner Trust Series 2021-A	0.490%	9/15/26	2,680	2,613
4 Ford Credit Auto Owner Trust Series 2022-A	1.290%	6/15/26	1,151	1,129
4 Ford Credit Auto Owner Trust Series 2022-A	1.560%	5/15/27	650	619
4 Ford Credit Auto Owner Trust Series 2022-B	3.740%	9/15/26	2,400	2,377
4 Ford Credit Auto Owner Trust Series 2022-B	3.930%	8/15/27	975	955
4 Ford Credit Auto Owner Trust Series 2022-C	4.480%	12/15/26	4,685	4,656
4 Ford Credit Auto Owner Trust Series 2022-C	4.590%	12/15/27	3,850	3,806
4 Ford Credit Auto Owner Trust Series 2023-A	4.650%	2/15/28	2,250	2,229
4 Ford Credit Auto Owner Trust Series 2023-A	4.560%	12/15/28	1,075	1,060
4 Ford Credit Auto Owner Trust Series 2023-B	5.230%	5/15/28	3,300	3,297
4 Ford Credit Auto Owner Trust Series 2023-B	5.060%	2/15/29	650	649
4 Ford Credit Auto Owner Trust Series 2023-C	5.530%	9/15/28	4,950	4,976
4 Ford Credit Auto Owner Trust Series 2023-C	5.490%	5/15/29	1,850	1,871
4 Ford Credit Auto Owner Trust Series 2024-A	5.090%	12/15/28	6,600	6,588

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Ford Credit Auto Owner Trust Series 2024-A	5.010%	9/15/29	6,420	6,411
4	Ford Credit Auto Owner Trust Series 2024-B	5.100%	4/15/29	7,150	7,145
4	Ford Credit Auto Owner Trust Series 2024-B	4.960%	5/15/30	1,000	998
4	Ford Credit Floorplan Master Owner Trust A Series 2018-4	4.060%	11/15/30	8,785	8,429
4	Ford Credit Floorplan Master Owner Trust A Series 2019-4	2.440%	9/15/26	8,585	8,527
4	Ford Credit Floorplan Master Owner Trust A Series 2020-2	1.060%	9/15/27	9,765	9,259
4	GM Financial Automobile Leasing Trust Series 2022-2	3.540%	5/20/26	1,241	1,238
4	GM Financial Automobile Leasing Trust Series 2022-2	4.020%	5/20/26	425	423
4	GM Financial Automobile Leasing Trust Series 2022-3	4.010%	9/22/25	1,308	1,305
4	GM Financial Automobile Leasing Trust Series 2022-3	4.110%	8/20/26	1,700	1,690
4	GM Financial Automobile Leasing Trust Series 2023-1	5.160%	4/20/26	1,925	1,921
4	GM Financial Automobile Leasing Trust Series 2023-1	5.160%	1/20/27	2,150	2,143
4	GM Financial Automobile Leasing Trust Series 2023-1	5.510%	1/20/27	850	849
4	GM Financial Automobile Leasing Trust Series 2023-2	5.050%	7/20/26	2,600	2,590
4	GM Financial Automobile Leasing Trust Series 2023-2	5.090%	5/20/27	425	423
4	GM Financial Automobile Leasing Trust Series 2023-2	5.540%	5/20/27	875	875
4	GM Financial Automobile Leasing Trust Series 2023-3	5.380%	11/20/26	1,550	1,549
4	GM Financial Automobile Leasing Trust Series 2023-3	5.440%	8/20/27	475	476
4	GM Financial Automobile Leasing Trust Series 2023-3	5.880%	8/20/27	900	906
4	GM Financial Automobile Leasing Trust Series 2024-1	5.090%	3/22/27	4,900	4,876
4	GM Financial Automobile Leasing Trust Series 2024-1	5.090%	2/22/28	1,100	1,097
4	GM Financial Automobile Leasing Trust Series 2024-1	5.330%	3/20/28	1,100	1,100
4	GM Financial Automobile Leasing Trust Series 2024-2	5.390%	7/20/27	5,000	5,014
4	GM Financial Automobile Leasing Trust Series 2024-2	5.360%	5/22/28	5,000	5,015
4	GM Financial Consumer Automobile Receivables Trust Series 2020-3	0.580%	1/16/26	568	566
4	GM Financial Consumer Automobile Receivables Trust Series 2020-4	0.500%	2/17/26	502	498
4	GM Financial Consumer Automobile Receivables Trust Series 2021-1	0.350%	10/16/25	41	41
4	GM Financial Consumer Automobile Receivables Trust Series 2021-1	0.540%	5/17/27	11,330	11,139
4	GM Financial Consumer Automobile Receivables Trust Series 2021-2	0.510%	4/16/26	504	498
4	GM Financial Consumer Automobile Receivables Trust Series 2021-2	0.820%	10/16/26	850	821
4	GM Financial Consumer Automobile Receivables Trust Series 2021-3	0.480%	6/16/26	1,550	1,524
4	GM Financial Consumer Automobile Receivables Trust Series 2021-3	0.730%	8/16/27	2,575	2,454
4	GM Financial Consumer Automobile Receivables Trust Series 2021-4	0.680%	9/16/26	1,364	1,332
4	GM Financial Consumer Automobile Receivables Trust Series 2021-4	0.990%	10/18/27	1,200	1,134
4	GM Financial Consumer Automobile Receivables Trust Series 2022-1	1.260%	11/16/26	1,206	1,179
4	GM Financial Consumer Automobile Receivables Trust Series 2022-1	1.510%	4/17/28	750	708
4	GM Financial Consumer Automobile Receivables Trust Series 2022-2	3.100%	2/16/27	2,400	2,362
4	GM Financial Consumer Automobile Receivables Trust Series 2022-2	3.250%	4/17/28	550	530
4	GM Financial Consumer Automobile Receivables Trust Series 2022-3	3.640%	4/16/27	1,912	1,886
4	GM Financial Consumer Automobile Receivables Trust Series 2022-3	3.710%	12/16/27	1,400	1,363
4	GM Financial Consumer Automobile Receivables Trust Series 2022-4	4.820%	8/16/27	6,600	6,561
4	GM Financial Consumer Automobile Receivables Trust Series 2022-4	4.880%	8/16/28	1,300	1,290
4	GM Financial Consumer Automobile Receivables Trust Series 2023-1	4.660%	2/16/28	2,500	2,478
4	GM Financial Consumer Automobile Receivables Trust Series 2023-1	4.590%	7/17/28	650	642
4	GM Financial Consumer Automobile Receivables Trust Series 2023-2	4.470%	2/16/28	3,650	3,610
4	GM Financial Consumer Automobile Receivables Trust Series 2023-2	4.430%	10/16/28	3,450	3,389
4	GM Financial Consumer Automobile Receivables Trust Series 2023-3	5.450%	6/16/28	1,866	1,872
4	GM Financial Consumer Automobile Receivables Trust Series 2023-3	5.340%	12/18/28	1,098	1,103
4	GM Financial Consumer Automobile Receivables Trust Series 2023-4	5.780%	8/16/28	2,750	2,776
4	GM Financial Consumer Automobile Receivables Trust Series 2023-4	5.710%	2/16/29	2,650	2,694
4	GM Financial Consumer Automobile Receivables Trust Series 2024-1	4.850%	12/18/28	1,100	1,093
4	GM Financial Consumer Automobile Receivables Trust Series 2024-1	4.860%	6/18/29	650	646
4	GM Financial Consumer Automobile Receivables Trust Series 2024-2	5.100%	3/16/29	6,250	6,249
4	GM Financial Consumer Automobile Receivables Trust Series 2024-2	5.040%	9/17/29	3,125	3,124
4	GS Mortgage Securities Trust Series 2014-GC22	3.862%	6/10/47	420	419
4	GS Mortgage Securities Trust Series 2014-GC24	3.931%	9/10/47	5,705	5,682
4	GS Mortgage Securities Trust Series 2014-GC24	4.579%	9/10/47	1,175	1,096
4	GS Mortgage Securities Trust Series 2014-GC26	3.365%	11/10/47	55	55
4	GS Mortgage Securities Trust Series 2014-GC26	3.629%	11/10/47	7,475	7,407
4	GS Mortgage Securities Trust Series 2014-GC26	3.964%	11/10/47	1,325	1,273
4	GS Mortgage Securities Trust Series 2014-GC26	4.215%	11/10/47	1,125	1,047
4	GS Mortgage Securities Trust Series 2015-GC28	3.396%	2/10/48	4,400	4,358
4	GS Mortgage Securities Trust Series 2015-GC30	3.382%	5/10/50	4,675	4,562
4	GS Mortgage Securities Trust Series 2015-GC32	3.513%	7/10/48	675	668
4	GS Mortgage Securities Trust Series 2015-GC32	3.764%	7/10/48	1,425	1,393
4	GS Mortgage Securities Trust Series 2015-GC34	3.244%	10/10/48	2,716	2,641
4	GS Mortgage Securities Trust Series 2015-GC34	3.278%	10/10/48	963	945
4	GS Mortgage Securities Trust Series 2015-GC34	3.506%	10/10/48	3,400	3,254
4	GS Mortgage Securities Trust Series 2016-GS2	3.050%	5/10/49	2,700	2,576
4	GS Mortgage Securities Trust Series 2016-GS3	2.850%	10/10/49	7,125	6,696

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	GS Mortgage Securities Trust Series 2016-GS4	3.178%	11/10/49	712	677
4	GS Mortgage Securities Trust Series 2016-GS4	3.442%	11/10/49	2,450	2,327
4	GS Mortgage Securities Trust Series 2016-GS4	3.645%	11/10/49	1,825	1,693
4	GS Mortgage Securities Trust Series 2017-GS5	3.674%	3/10/50	5,750	5,408
4	GS Mortgage Securities Trust Series 2017-GS5	3.826%	3/10/50	2,300	2,113
4	GS Mortgage Securities Trust Series 2017-GS6	3.433%	5/10/50	9,000	8,412
4	GS Mortgage Securities Trust Series 2017-GS6	3.638%	5/10/50	600	544
4	GS Mortgage Securities Trust Series 2017-GS6	4.322%	5/10/50	850	663
4	GS Mortgage Securities Trust Series 2017-GS7	3.430%	8/10/50	14,339	13,371
4	GS Mortgage Securities Trust Series 2017-GS7	3.663%	8/10/50	3,700	3,361
4	GS Mortgage Securities Trust Series 2017-GS8	3.205%	11/10/50	13,910	12,910
4	GS Mortgage Securities Trust Series 2019-GC39	3.567%	5/10/52	5,775	5,241
4	GS Mortgage Securities Trust Series 2019-GC40	2.904%	7/10/52	5,200	4,598
4	GS Mortgage Securities Trust Series 2019-GC40	3.160%	7/10/52	6,250	5,560
4	GS Mortgage Securities Trust Series 2019-GC42	3.001%	9/10/52	12,280	10,973
4	GS Mortgage Securities Trust Series 2019-GC42	3.212%	9/10/52	2,875	2,498
4	GS Mortgage Securities Trust Series 2019-GSA1	3.048%	11/10/52	5,535	4,980
4	GS Mortgage Securities Trust Series 2020-GC45	2.911%	2/13/53	5,910	5,208
4	GS Mortgage Securities Trust Series 2020-GC45	3.173%	2/13/53	1,690	1,468
4	GS Mortgage Securities Trust Series 2020-GC47	2.377%	5/12/53	2,780	2,363
4	GS Mortgage Securities Trust Series 2020-GSA2	2.012%	12/12/53	5,175	4,158
4	GS Mortgage Securities Trust Series 2020-GSA2	2.224%	12/12/53	800	623
4	Harley-Davidson Motorcycle Trust Series 2021-B	0.560%	11/16/26	1,469	1,450
4	Harley-Davidson Motorcycle Trust Series 2021-B	0.820%	5/15/29	1,500	1,434
4	Harley-Davidson Motorcycle Trust Series 2022-A	3.060%	2/15/27	678	669
4	Harley-Davidson Motorcycle Trust Series 2022-A	3.260%	1/15/30	850	824
4	Harley-Davidson Motorcycle Trust Series 2023-A	5.050%	12/15/27	3,450	3,434
4	Harley-Davidson Motorcycle Trust Series 2023-A	4.970%	6/17/30	3,450	3,427
4	Harley-Davidson Motorcycle Trust Series 2023-B	5.690%	8/15/28	5,350	5,385
4	Harley-Davidson Motorcycle Trust Series 2023-B	5.780%	4/15/31	1,750	1,769
4	Harley-Davidson Motorcycle Trust Series 2024-A	5.370%	3/15/29	2,500	2,511
4	Harley-Davidson Motorcycle Trust Series 2024-A	5.290%	12/15/31	2,500	2,512
4	Honda Auto Receivables Owner Trust Series 2021-1	0.420%	1/21/28	1,839	1,831
4	Honda Auto Receivables Owner Trust Series 2021-2	0.330%	8/15/25	642	638
4	Honda Auto Receivables Owner Trust Series 2021-3	0.410%	11/18/25	842	829
4	Honda Auto Receivables Owner Trust Series 2021-3	0.600%	12/20/27	750	726
4	Honda Auto Receivables Owner Trust Series 2021-4	0.880%	1/21/26	1,878	1,840
4	Honda Auto Receivables Owner Trust Series 2021-4	1.140%	6/21/28	850	818
4	Honda Auto Receivables Owner Trust Series 2022-1	1.880%	5/15/26	1,393	1,367
4	Honda Auto Receivables Owner Trust Series 2022-1	2.040%	12/15/28	875	843
4	Honda Auto Receivables Owner Trust Series 2022-2	3.730%	7/20/26	3,202	3,163
4	Honda Auto Receivables Owner Trust Series 2022-2	3.760%	12/18/28	650	635
4	Honda Auto Receivables Owner Trust Series 2023-1	5.040%	4/21/27	2,250	2,241
4	Honda Auto Receivables Owner Trust Series 2023-1	4.970%	6/21/29	1,075	1,070
4	Honda Auto Receivables Owner Trust Series 2023-2	4.930%	11/15/27	2,175	2,163
4	Honda Auto Receivables Owner Trust Series 2023-2	4.910%	9/17/29	650	646
4	Honda Auto Receivables Owner Trust Series 2023-3	5.410%	2/18/28	6,740	6,757
4	Honda Auto Receivables Owner Trust Series 2023-3	5.300%	12/18/29	900	903
4	Honda Auto Receivables Owner Trust Series 2023-4	5.670%	6/21/28	2,000	2,018
4	Honda Auto Receivables Owner Trust Series 2024-1	5.210%	8/15/28	6,450	6,453
4	Honda Auto Receivables Owner Trust Series 2024-1	5.170%	5/15/30	850	853
4	Honda Auto Receivables Owner Trust Series 2024-2	5.270%	11/20/28	9,900	9,927
4	Honda Auto Receivables Owner Trust Series 2024-2	5.210%	7/18/30	3,100	3,113
4	Hyundai Auto Receivables Trust Series 2020-C	0.490%	11/16/26	341	337
4	Hyundai Auto Receivables Trust Series 2021-A	0.380%	9/15/25	61	61
4	Hyundai Auto Receivables Trust Series 2021-A	0.620%	5/17/27	850	831
4	Hyundai Auto Receivables Trust Series 2021-C	0.740%	5/15/26	973	957
4	Hyundai Auto Receivables Trust Series 2021-C	1.030%	12/15/27	1,075	1,026
4	Hyundai Auto Receivables Trust Series 2023-A	4.580%	4/15/27	4,300	4,262
4	Hyundai Auto Receivables Trust Series 2023-A	4.480%	7/17/28	1,375	1,354
4	Hyundai Auto Receivables Trust Series 2023-B	5.480%	4/17/28	2,634	2,642
4	Hyundai Auto Receivables Trust Series 2023-B	5.310%	8/15/29	768	772
4	Hyundai Auto Receivables Trust Series 2023-C	5.540%	10/16/28	2,200	2,213
4	Hyundai Auto Receivables Trust Series 2023-C	5.550%	12/17/29	1,100	1,114
4	John Deere Owner Trust Series 2021-B	0.520%	3/16/26	1,375	1,348
4	John Deere Owner Trust Series 2022-C	5.090%	6/15/27	8,900	8,868
4	John Deere Owner Trust Series 2022-C	5.200%	9/17/29	2,125	2,122
4	John Deere Owner Trust Series 2023-A	5.010%	11/15/27	2,700	2,688
4	John Deere Owner Trust Series 2023-A	5.010%	12/17/29	850	845
4	John Deere Owner Trust Series 2023-B	5.180%	3/15/28	3,400	3,392

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 John Deere Owner Trust Series 2023-B	5.110%	5/15/30	875	872
4 John Deere Owner Trust Series 2023-C	5.480%	5/15/28	7,620	7,645
4 John Deere Owner Trust Series 2023-C	5.390%	8/15/30	1,220	1,227
4 John Deere Owner Trust Series 2024-A	4.960%	11/15/28	3,600	3,586
4 John Deere Owner Trust Series 2024-A	4.910%	2/18/31	8,000	7,943
4 John Deere Owner Trust Series 2024-B	5.200%	3/15/29	3,900	3,912
4 JP Morgan Chase Commercial Mortgage Securities Trust Series 2015-JP1	3.914%	1/15/49	2,825	2,739
4 JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP3	2.870%	8/15/49	9,250	8,665
4 JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP3	3.397%	8/15/49	1,225	1,053
4 JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP4	3.648%	12/15/49	3,675	3,472
4 JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP4	3.870%	12/15/49	2,950	2,754
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C18	4.439%	2/15/47	61	60
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C18	4.782%	2/15/47	935	864
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C21	3.997%	8/15/47	456	447
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C22	3.801%	9/15/47	4,267	4,255
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C22	4.110%	9/15/47	1,550	1,474
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C23	3.934%	9/15/47	1,968	1,959
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C23	4.202%	9/15/47	1,722	1,710
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C24	3.639%	11/15/47	1,525	1,512
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C24	3.914%	11/15/47	2,750	2,588
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C25	3.672%	11/15/47	6,825	6,741
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C26	3.800%	1/15/48	1,875	1,830
4 JPMBB Commercial Mortgage Securities Trust Series 2014-C26	3.951%	1/15/48	1,875	1,773
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C27	3.017%	2/15/48	518	512
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C28	3.532%	10/15/48	1,125	1,094
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C29	3.304%	5/15/48	391	387
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C29	3.611%	5/15/48	2,900	2,841
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C30	3.559%	7/15/48	379	377
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C30	3.822%	7/15/48	3,600	3,485
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C30	4.226%	7/15/48	1,850	1,776
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C31	3.540%	8/15/48	384	378
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C31	3.801%	8/15/48	12,495	12,198
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C32	3.358%	11/15/48	998	984
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C32	3.598%	11/15/48	3,575	3,441
4 JPMBB Commercial Mortgage Securities Trust Series 2015-C33	3.770%	12/15/48	2,610	2,540
4 JPMBB Commercial Mortgage Securities Trust Series 2016-C1	3.316%	3/17/49	821	805
4 JPMCC Commercial Mortgage Securities Trust Series 2017-JP5	3.723%	3/15/50	10,950	10,406
4 JPMCC Commercial Mortgage Securities Trust Series 2017-JP5	3.876%	3/15/50	2,300	2,130
4 JPMCC Commercial Mortgage Securities Trust Series 2017-JP6	3.490%	7/15/50	8,800	8,188
4 JPMCC Commercial Mortgage Securities Trust Series 2017-JP6	3.744%	7/15/50	2,800	2,543
4 JPMCC Commercial Mortgage Securities Trust Series 2017-JP7	3.454%	9/15/50	1,250	1,162
4 JPMCC Commercial Mortgage Securities Trust Series 2019-COR4	4.029%	3/10/52	13,805	12,592
4 JPMCC Commercial Mortgage Securities Trust Series 2019-COR5	3.386%	6/13/52	9,375	8,415
4 JPMCC Commercial Mortgage Securities Trust Series 2019-COR5	3.669%	6/13/52	825	736
4 JPMDB Commercial Mortgage Securities Trust Series 2016-C2	3.144%	6/15/49	2,580	2,440
4 JPMDB Commercial Mortgage Securities Trust Series 2016-C2	3.484%	6/15/49	1,250	1,154
4 JPMDB Commercial Mortgage Securities Trust Series 2016-C4	3.141%	12/15/49	800	743
4 JPMDB Commercial Mortgage Securities Trust Series 2017-C5	3.414%	3/15/50	2,141	2,017
4 JPMDB Commercial Mortgage Securities Trust Series 2017-C5	3.694%	3/15/50	13,400	12,627
4 JPMDB Commercial Mortgage Securities Trust Series 2017-C5	3.858%	3/15/50	3,975	3,456
4 JPMDB Commercial Mortgage Securities Trust Series 2017-C7	3.409%	10/15/50	2,825	2,635
4 JPMDB Commercial Mortgage Securities Trust Series 2017-C7	3.713%	10/15/50	1,775	1,638
4 JPMDB Commercial Mortgage Securities Trust Series 2018-C8	4.211%	6/15/51	11,960	11,270
4 JPMDB Commercial Mortgage Securities Trust Series 2018-C8	4.421%	6/15/51	1,525	1,406
4 JPMDB Commercial Mortgage Securities Trust Series 2019-COR6	3.057%	11/13/52	12,525	10,563
4 JPMDB Commercial Mortgage Securities Trust Series 2020-COR7	2.180%	5/13/53	2,750	2,181
4 Mercedes-Benz Auto Lease Trust Series 2023-A	4.740%	1/15/27	5,200	5,162
4 Mercedes-Benz Auto Lease Trust Series 2023-A	4.710%	2/15/29	2,600	2,573
4 Mercedes-Benz Auto Lease Trust Series 2024-A	5.320%	1/18/28	2,500	2,507
4 Mercedes-Benz Auto Lease Trust Series 2024-A	5.320%	2/15/30	2,000	2,008
4 Mercedes-Benz Auto Receivables Trust Series 2020-1	0.770%	10/15/26	152	152
4 Mercedes-Benz Auto Receivables Trust Series 2021-1	0.460%	6/15/26	1,128	1,107
4 Mercedes-Benz Auto Receivables Trust Series 2021-1	0.730%	12/15/27	600	568
4 Mercedes-Benz Auto Receivables Trust Series 2023-1	4.510%	11/15/27	3,950	3,910
4 Mercedes-Benz Auto Receivables Trust Series 2023-1	4.310%	4/16/29	600	589
4 Mercedes-Benz Auto Receivables Trust Series 2023-2	5.950%	11/15/28	4,400	4,457
4 Mercedes-Benz Auto Receivables Trust Series 2023-2	6.010%	1/15/31	3,550	3,652
4 Mercedes-Benz Auto Receivables Trust Series 2024-1	4.800%	4/16/29	9,750	9,686
4 Mercedes-Benz Auto Receivables Trust Series 2024-1	4.790%	7/15/31	650	645
4 Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C16	4.420%	6/15/47	572	546

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C18	3.923%	10/15/47	589	586
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C18	4.522%	10/15/47	1,150	1,136
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C20	3.069%	2/15/48	49	48
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C22	3.040%	4/15/48	341	339
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C22	3.883%	4/15/48	1,875	1,801
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C23	3.398%	7/15/50	126	125
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C23	3.719%	7/15/50	8,650	8,457
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C24	3.732%	5/15/48	5,265	5,140
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C25	3.383%	10/15/48	758	747
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C25	3.635%	10/15/48	4,575	4,449
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C26	3.323%	10/15/48	453	448
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C26	3.531%	10/15/48	2,825	2,741
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C27	3.557%	12/15/47	346	343
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C27	3.753%	12/15/47	2,175	2,110
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28	3.272%	1/15/49	5,758	5,586
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28	3.288%	1/15/49	486	479
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28	3.544%	1/15/49	7,000	6,752
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C29	3.140%	5/15/49	497	486
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C29	3.325%	5/15/49	1,550	1,482
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C30	2.860%	9/15/49	7,300	6,843
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C31	3.102%	11/15/49	9,400	8,783
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C32	3.720%	12/15/49	8,350	7,987
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C32	3.994%	12/15/49	3,050	2,861
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C33	3.599%	5/15/50	6,500	6,155
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C33	3.852%	5/15/50	3,800	3,561
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C34	3.276%	11/15/52	3,600	3,376
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C34	3.536%	11/15/52	5,250	4,888
4	Morgan Stanley Capital I Series 2017-HR2	3.587%	12/15/50	1,125	1,056
4	Morgan Stanley Capital I Trust Series 2015-MS1	3.779%	5/15/48	1,360	1,330
4	Morgan Stanley Capital I Trust Series 2015-UBS8	3.809%	12/15/48	3,525	3,410
4	Morgan Stanley Capital I Trust Series 2016-BNK2	3.049%	11/15/49	3,650	3,395
4	Morgan Stanley Capital I Trust Series 2016-BNK2	3.282%	11/15/49	2,951	2,574
4	Morgan Stanley Capital I Trust Series 2016-UB11	2.782%	8/15/49	7,300	6,857
4	Morgan Stanley Capital I Trust Series 2016-UB12	3.596%	12/15/49	7,350	6,927
4	Morgan Stanley Capital I Trust Series 2016-UB12	3.778%	12/15/49	3,000	2,735
4	Morgan Stanley Capital I Trust Series 2016-UBS9	3.329%	3/15/49	574	549
4	Morgan Stanley Capital I Trust Series 2017-H1	3.530%	6/15/50	6,750	6,355
4	Morgan Stanley Capital I Trust Series 2018-H4	4.310%	12/15/51	9,875	9,445
4	Morgan Stanley Capital I Trust Series 2019-H6	3.417%	6/15/52	11,660	10,678
4	Morgan Stanley Capital I Trust Series 2019-H6	3.700%	6/15/52	1,450	1,317
4	Morgan Stanley Capital I Trust Series 2019-H7	3.261%	7/15/52	5,650	5,136
4	Morgan Stanley Capital I Trust Series 2019-L2	3.806%	3/15/52	3,025	2,835
4	Morgan Stanley Capital I Trust Series 2019-L2	4.071%	3/15/52	6,700	6,292
4	Morgan Stanley Capital I Trust Series 2019-L3	3.127%	11/15/52	8,435	7,583
4	Morgan Stanley Capital I Trust Series 2020-HR8	2.041%	7/15/53	7,000	5,837
4	Morgan Stanley Capital I Trust Series 2020-L4	2.698%	2/15/53	8,495	7,390
4	Morgan Stanley Capital I Trust Series 2020-L4	2.880%	2/15/53	1,275	1,081
4	Morgan Stanley Capital I Trust Series 2021-L6	2.444%	6/15/54	4,275	3,514
4	Morgan Stanley Capital I Trust Series 2021-L6	2.749%	6/15/54	750	616
4	Morgan Stanley Capital I Trust Series 2021-L6	2.951%	6/15/54	450	355
4	Morgan Stanley Capital I Trust Series 2021-L7	2.574%	10/15/54	8,465	7,038
4	Morgan Stanley Capital I Trust Series 2022-L8	3.920%	4/15/55	8,550	7,668
4	MSWF Commercial Mortgage Trust Series 2023-1	5.752%	5/15/56	4,350	4,463
4	MSWF Commercial Mortgage Trust Series 2023-1	6.199%	5/15/56	3,000	3,107
4	MSWF Commercial Mortgage Trust Series 2023-2	6.014%	12/15/56	1,900	1,997
4	Nissan Auto Lease Trust Series 2022-A	3.870%	7/15/27	1,075	1,073
4	Nissan Auto Lease Trust Series 2023-A	4.910%	1/15/26	2,679	2,673
4	Nissan Auto Lease Trust Series 2023-A	4.800%	7/15/27	925	920
4	Nissan Auto Lease Trust Series 2023-B	5.690%	7/15/26	1,875	1,875
4	Nissan Auto Lease Trust Series 2023-B	5.610%	11/15/27	550	550
4	Nissan Auto Lease Trust Series 2024-A	4.910%	4/15/27	2,550	2,531
4	Nissan Auto Lease Trust Series 2024-A	4.970%	9/15/28	700	696
4	Nissan Auto Receivables Owner Trust Series 2021-A	0.330%	10/15/25	1,077	1,065
4	Nissan Auto Receivables Owner Trust Series 2021-A	0.570%	9/15/27	2,650	2,537
4	Nissan Auto Receivables Owner Trust Series 2022-A	1.860%	8/17/26	1,733	1,697
4	Nissan Auto Receivables Owner Trust Series 2022-A	2.070%	12/17/29	1,725	1,638
4	Nissan Auto Receivables Owner Trust Series 2022-B	4.460%	5/17/27	3,425	3,395
4	Nissan Auto Receivables Owner Trust Series 2022-B	4.450%	11/15/29	850	838
4	Nissan Auto Receivables Owner Trust Series 2023-A	4.910%	11/15/27	6,700	6,662
4	Nissan Auto Receivables Owner Trust Series 2023-A	4.850%	6/17/30	700	695

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 Nissan Auto Receivables Owner Trust Series 2023-B	5.930%	3/15/28	1,100	1,110
4 Nissan Auto Receivables Owner Trust Series 2023-B	5.960%	10/15/30	3,800	3,875
4 Nissan Auto Receivables Owner Trust Series 2024-A	5.280%	12/15/28	3,000	3,010
4 PSNH Funding LLC 3 Series 2018-1	3.506%	8/1/28	880	861
4 PSNH Funding LLC 3 Series 2018-1	3.814%	2/1/35	2,200	2,058
4 Santander Drive Auto Receivables Trust Series 2021-2	1.350%	7/15/27	2,313	2,253
4 Santander Drive Auto Receivables Trust Series 2021-3	1.330%	9/15/27	2,783	2,705
4 Santander Drive Auto Receivables Trust Series 2021-4	1.260%	2/16/27	1,041	1,032
4 Santander Drive Auto Receivables Trust Series 2021-4	1.670%	10/15/27	1,100	1,058
4 Santander Drive Auto Receivables Trust Series 2022-1	2.360%	8/17/26	71	71
4 Santander Drive Auto Receivables Trust Series 2022-1	2.560%	4/17/28	1,700	1,680
4 Santander Drive Auto Receivables Trust Series 2022-2	3.440%	9/15/27	2,722	2,689
4 Santander Drive Auto Receivables Trust Series 2022-2	3.760%	7/16/29	2,125	2,066
4 Santander Drive Auto Receivables Trust Series 2022-3	4.130%	8/16/27	2,275	2,253
4 Santander Drive Auto Receivables Trust Series 2022-5	4.430%	3/15/27	1,550	1,541
4 Santander Drive Auto Receivables Trust Series 2022-5	4.740%	10/16/28	1,675	1,657
4 Santander Drive Auto Receivables Trust Series 2022-6	4.720%	6/15/27	675	670
4 Santander Drive Auto Receivables Trust Series 2022-6	4.960%	11/15/28	850	842
4 Santander Drive Auto Receivables Trust Series 2023-1	4.880%	4/15/27	6,861	6,850
4 Santander Drive Auto Receivables Trust Series 2023-1	4.980%	2/15/28	1,275	1,267
4 Santander Drive Auto Receivables Trust Series 2023-1	5.090%	5/15/30	1,345	1,333
4 Santander Drive Auto Receivables Trust Series 2023-2	5.210%	7/15/27	1,400	1,396
4 Santander Drive Auto Receivables Trust Series 2023-2	5.240%	5/15/28	875	870
4 Santander Drive Auto Receivables Trust Series 2023-2	5.470%	12/16/30	875	874
4 Santander Drive Auto Receivables Trust Series 2023-3	5.610%	10/15/27	440	440
4 Santander Drive Auto Receivables Trust Series 2023-3	5.610%	7/17/28	1,640	1,641
4 Santander Drive Auto Receivables Trust Series 2023-3	5.770%	11/15/30	1,220	1,228
4 Santander Drive Auto Receivables Trust Series 2023-4	5.730%	4/17/28	2,860	2,872
4 Santander Drive Auto Receivables Trust Series 2023-4	5.770%	12/15/28	1,540	1,551
4 Santander Drive Auto Receivables Trust Series 2023-4	6.040%	12/15/31	3,980	4,034
4 Santander Drive Auto Receivables Trust Series 2023-5	6.020%	9/15/28	4,250	4,281
4 Santander Drive Auto Receivables Trust Series 2023-5	6.160%	12/17/29	2,450	2,494
4 Santander Drive Auto Receivables Trust Series 2023-5	6.430%	2/18/31	4,400	4,526
4 Santander Drive Auto Receivables Trust Series 2023-6	5.930%	7/17/28	2,850	2,869
4 Santander Drive Auto Receivables Trust Series 2023-6	5.980%	4/16/29	650	657
4 Santander Drive Auto Receivables Trust Series 2024-1	5.250%	4/17/28	1,200	1,195
4 Santander Drive Auto Receivables Trust Series 2024-1	5.230%	12/15/28	900	895
4 Santander Drive Auto Receivables Trust Series 2024-2	5.630%	11/15/28	12,500	12,543
4 Santander Drive Auto Receivables Trust Series 2024-2	5.780%	7/16/29	9,000	9,080
4 Santander Drive Auto Receivables Trust Series 2024-3	5.630%	1/16/29	6,780	6,789
4 SG Commercial Mortgage Securities Trust Series 2016-C5	3.055%	10/10/48	5,975	5,623
4 Synchrony Card Funding LLC Series 2022-A1	3.370%	4/15/28	10,725	10,536
4 Synchrony Card Funding LLC Series 2023-A1	5.540%	7/15/29	5,275	5,310
4 Synchrony Card Funding LLC Series 2023-A2	5.740%	10/15/29	11,050	11,176
4 Synchrony Card Funding LLC Series 2024-A1	5.040%	3/15/30	13,500	13,464
4 Toyota Auto Receivables Owner Trust Series 2020-D	0.470%	1/15/26	232	230
4 Toyota Auto Receivables Owner Trust Series 2021-A	0.390%	6/15/26	1,005	986
4 Toyota Auto Receivables Owner Trust Series 2021-B	0.260%	11/17/25	2,779	2,751
4 Toyota Auto Receivables Owner Trust Series 2021-B	0.530%	10/15/26	2,125	2,047
4 Toyota Auto Receivables Owner Trust Series 2021-C	0.430%	1/15/26	1,828	1,799
4 Toyota Auto Receivables Owner Trust Series 2021-C	0.720%	1/15/27	1,300	1,238
4 Toyota Auto Receivables Owner Trust Series 2021-D	0.710%	4/15/26	1,239	1,214
4 Toyota Auto Receivables Owner Trust Series 2021-D	1.020%	3/15/27	950	898
4 Toyota Auto Receivables Owner Trust Series 2022-B	2.930%	9/15/26	2,690	2,648
4 Toyota Auto Receivables Owner Trust Series 2022-B	3.110%	8/16/27	875	843
4 Toyota Auto Receivables Owner Trust Series 2022-C	3.760%	4/15/27	3,200	3,154
4 Toyota Auto Receivables Owner Trust Series 2022-C	3.770%	2/15/28	525	510
4 Toyota Auto Receivables Owner Trust Series 2023-A	4.630%	9/15/27	2,775	2,751
4 Toyota Auto Receivables Owner Trust Series 2023-A	4.420%	8/15/28	1,075	1,057
4 Toyota Auto Receivables Owner Trust Series 2023-B	4.710%	2/15/28	3,350	3,315
4 Toyota Auto Receivables Owner Trust Series 2023-B	4.660%	9/15/28	1,300	1,284
4 Toyota Auto Receivables Owner Trust Series 2023-C	5.160%	4/17/28	3,525	3,515
4 Toyota Auto Receivables Owner Trust Series 2023-C	5.010%	2/15/29	825	822
4 Toyota Auto Receivables Owner Trust Series 2023-D	5.540%	8/15/28	3,400	3,424
4 Toyota Auto Receivables Owner Trust Series 2023-D	5.490%	3/15/29	2,650	2,681
4 Toyota Auto Receivables Owner Trust Series 2024-A	4.830%	10/16/28	5,750	5,713
4 Toyota Auto Receivables Owner Trust Series 2024-A	4.770%	4/16/29	1,350	1,341
4 Toyota Auto Receivables Owner Trust Series 2024-B	5.330%	1/16/29	16,000	16,063
4 Toyota Auto Receivables Owner Trust Series 2024-B	5.280%	7/16/29	8,750	8,823
4 UBS Commercial Mortgage Trust Series 2017-C1	3.460%	6/15/50	7,950	7,482

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 UBS Commercial Mortgage Trust Series 2017-C1	3.724%	6/15/50	3,400	3,168
4 UBS Commercial Mortgage Trust Series 2017-C2	3.487%	8/15/50	5,850	5,503
4 UBS Commercial Mortgage Trust Series 2017-C2	3.740%	8/15/50	1,550	1,430
4 UBS Commercial Mortgage Trust Series 2017-C3	3.426%	8/15/50	7,325	6,770
4 UBS Commercial Mortgage Trust Series 2017-C3	3.739%	8/15/50	2,900	2,677
4 UBS Commercial Mortgage Trust Series 2017-C4	3.301%	10/15/50	4,282	3,994
4 UBS Commercial Mortgage Trust Series 2017-C4	3.563%	10/15/50	5,875	5,386
4 UBS Commercial Mortgage Trust Series 2017-C4	3.836%	10/15/50	2,594	2,378
4 UBS Commercial Mortgage Trust Series 2017-C5	3.474%	11/15/50	3,950	3,641
4 UBS Commercial Mortgage Trust Series 2017-C7	3.679%	12/15/50	5,700	5,340
4 UBS Commercial Mortgage Trust Series 2017-C7	4.061%	12/15/50	3,000	2,774
4 UBS Commercial Mortgage Trust Series 2018-C8	3.720%	2/15/51	4,901	4,635
4 UBS Commercial Mortgage Trust Series 2018-C8	3.983%	2/15/51	2,500	2,361
4 UBS Commercial Mortgage Trust Series 2018-C8	4.215%	2/15/51	3,250	3,037
4 UBS Commercial Mortgage Trust Series 2018-C9	4.117%	3/15/51	12,275	11,471
4 UBS Commercial Mortgage Trust Series 2018-C10	4.313%	5/15/51	8,250	7,877
4 UBS Commercial Mortgage Trust Series 2018-C11	4.241%	6/15/51	1,550	1,468
4 UBS Commercial Mortgage Trust Series 2018-C12	4.296%	8/15/51	10,265	9,708
4 UBS Commercial Mortgage Trust Series 2018-C12	4.587%	8/15/51	4,000	3,661
4 UBS Commercial Mortgage Trust Series 2018-C13	4.334%	10/15/51	9,825	9,281
4 UBS Commercial Mortgage Trust Series 2018-C13	4.585%	10/15/51	1,750	1,623
4 UBS Commercial Mortgage Trust Series 2018-C14	4.448%	12/15/51	10,250	9,722
4 UBS Commercial Mortgage Trust Series 2018-C15	4.341%	12/15/51	9,375	8,884
4 UBS Commercial Mortgage Trust Series 2019-C16	3.605%	4/15/52	4,200	3,829
4 UBS Commercial Mortgage Trust Series 2019-C16	3.887%	4/15/52	1,250	1,132
4 UBS Commercial Mortgage Trust Series 2019-C17	2.921%	10/15/52	4,910	4,312
4 UBS Commercial Mortgage Trust Series 2019-C18	3.035%	12/15/52	2,850	2,482
4 UBS Commercial Mortgage Trust Series 2019-C18	3.378%	12/15/52	1,700	1,439
4 Verizon Master Trust Series 2021-2	0.990%	4/20/28	17,700	17,448
4 Verizon Master Trust Series 2022-2	1.530%	7/20/28	7,050	6,892
4 Verizon Master Trust Series 2022-4	3.400%	11/20/28	9,800	9,621
4 Verizon Master Trust Series 2022-6	3.670%	1/22/29	5,925	5,814
4 Verizon Master Trust Series 2023-1	4.490%	1/22/29	10,700	10,567
4 Verizon Master Trust Series 2023-2	4.890%	4/13/28	4,550	4,528
4 Verizon Master Trust Series 2023-4	5.160%	6/20/29	9,870	9,865
4 Verizon Master Trust Series 2023-5	5.610%	9/8/28	2,200	2,206
4 Verizon Master Trust Series 2023-7	5.670%	11/20/29	2,850	2,885
4 Verizon Master Trust Series 2024-1	5.000%	12/20/28	2,900	2,888
4 Verizon Master Trust Series 2024-3	5.540%	4/22/30	5,000	5,039
4 Verizon Master Trust Series 2024-4	5.210%	6/20/29	4,500	4,497
4 Volkswagen Auto Lease Trust Series 2023-A	5.810%	10/20/26	6,640	6,667
4 Volkswagen Auto Lease Trust Series 2023-A	5.800%	4/20/28	2,660	2,678
4 Volkswagen Auto Lease Trust Series 2024-A	5.210%	6/21/27	6,500	6,493
4 Volkswagen Auto Lease Trust Series 2024-A	5.200%	12/20/28	5,750	5,750
4 Volkswagen Auto Loan Enhanced Trust Series 2021-1	1.020%	6/22/26	2,297	2,256
4 Volkswagen Auto Loan Enhanced Trust Series 2021-1	1.260%	10/20/28	850	814
4 Volkswagen Auto Loan Enhanced Trust Series 2023-1	5.020%	6/20/28	2,625	2,615
4 Volkswagen Auto Loan Enhanced Trust Series 2023-1	5.010%	1/22/30	725	722
4 Volkswagen Auto Loan Enhanced Trust Series 2023-2	5.480%	12/20/28	2,850	2,871
4 Volkswagen Auto Loan Enhanced Trust Series 2023-2	5.570%	4/22/30	2,200	2,231
4 Wells Fargo Commercial Mortgage Trust Series 2014-LC18	3.244%	12/15/47	85	85
4 Wells Fargo Commercial Mortgage Trust Series 2014-LC18	3.808%	12/15/47	10,875	10,702
4 Wells Fargo Commercial Mortgage Trust Series 2015-C26	2.991%	2/15/48	291	289
4 Wells Fargo Commercial Mortgage Trust Series 2015-C26	3.166%	2/15/48	2,075	2,045
4 Wells Fargo Commercial Mortgage Trust Series 2015-C26	3.580%	2/15/48	1,500	1,470
4 Wells Fargo Commercial Mortgage Trust Series 2015-C28	3.540%	5/15/48	7,707	7,550
4 Wells Fargo Commercial Mortgage Trust Series 2015-C28	3.872%	5/15/48	1,040	1,012
4 Wells Fargo Commercial Mortgage Trust Series 2015-C29	3.400%	6/15/48	526	522
4 Wells Fargo Commercial Mortgage Trust Series 2015-C29	3.637%	6/15/48	1,250	1,223
4 Wells Fargo Commercial Mortgage Trust Series 2015-C30	3.411%	9/15/58	917	899
4 Wells Fargo Commercial Mortgage Trust Series 2015-C30	3.664%	9/15/58	3,015	2,943
4 Wells Fargo Commercial Mortgage Trust Series 2015-C31	3.695%	11/15/48	2,861	2,783
4 Wells Fargo Commercial Mortgage Trust Series 2015-LC20	2.978%	4/15/50	195	194
4 Wells Fargo Commercial Mortgage Trust Series 2015-LC20	3.719%	4/15/50	1,900	1,846
4 Wells Fargo Commercial Mortgage Trust Series 2015-LC22	3.839%	9/15/58	2,000	1,948
4 Wells Fargo Commercial Mortgage Trust Series 2015-LC22	4.207%	9/15/58	1,775	1,722
4 Wells Fargo Commercial Mortgage Trust Series 2015-NXS1	3.148%	5/15/48	1,500	1,466
4 Wells Fargo Commercial Mortgage Trust Series 2015-NXS2	3.767%	7/15/58	5,000	4,858
4 Wells Fargo Commercial Mortgage Trust Series 2015-P2	3.656%	12/15/48	837	824
4 Wells Fargo Commercial Mortgage Trust Series 2015-P2	3.809%	12/15/48	1,800	1,751

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Wells Fargo Commercial Mortgage Trust Series 2015-SG1	3.789%	9/15/48	7,512	7,335
4	Wells Fargo Commercial Mortgage Trust Series 2016-BNK1	2.652%	8/15/49	8,875	8,314
4	Wells Fargo Commercial Mortgage Trust Series 2016-BNK1	2.814%	8/15/49	1,200	1,101
4	Wells Fargo Commercial Mortgage Trust Series 2016-C32	3.324%	1/15/59	503	496
4	Wells Fargo Commercial Mortgage Trust Series 2016-C32	3.560%	1/15/59	4,200	4,055
4	Wells Fargo Commercial Mortgage Trust Series 2016-C33	3.426%	3/15/59	1,450	1,395
4	Wells Fargo Commercial Mortgage Trust Series 2016-C34	3.096%	6/15/49	2,900	2,775
4	Wells Fargo Commercial Mortgage Trust Series 2016-C36	2.807%	11/15/59	1,899	1,798
4	Wells Fargo Commercial Mortgage Trust Series 2016-C36	3.065%	11/15/59	1,450	1,366
4	Wells Fargo Commercial Mortgage Trust Series 2016-C37	3.794%	12/15/49	2,900	2,778
4	Wells Fargo Commercial Mortgage Trust Series 2016-LC24	2.825%	10/15/49	1,191	1,162
4	Wells Fargo Commercial Mortgage Trust Series 2016-LC24	2.942%	10/15/49	6,529	6,172
4	Wells Fargo Commercial Mortgage Trust Series 2016-LC25	3.640%	12/15/59	1,020	973
4	Wells Fargo Commercial Mortgage Trust Series 2016-NXS6	2.918%	11/15/49	455	428
4	Wells Fargo Commercial Mortgage Trust Series 2017-C38	3.453%	7/15/50	16,405	15,429
4	Wells Fargo Commercial Mortgage Trust Series 2017-C38	3.665%	7/15/50	4,556	4,231
4	Wells Fargo Commercial Mortgage Trust Series 2017-C39	3.418%	9/15/50	7,175	6,720
4	Wells Fargo Commercial Mortgage Trust Series 2017-C39	3.702%	9/15/50	3,900	3,570
4	Wells Fargo Commercial Mortgage Trust Series 2017-C40	3.317%	10/15/50	3,925	3,706
4	Wells Fargo Commercial Mortgage Trust Series 2017-C40	3.581%	10/15/50	5,900	5,566
4	Wells Fargo Commercial Mortgage Trust Series 2017-C40	3.854%	10/15/50	1,575	1,446
4	Wells Fargo Commercial Mortgage Trust Series 2017-C41	3.472%	11/15/50	10,150	9,512
4	Wells Fargo Commercial Mortgage Trust Series 2017-C42	3.330%	12/15/50	4,815	4,463
4	Wells Fargo Commercial Mortgage Trust Series 2017-RB1	3.635%	3/15/50	10,000	9,332
4	Wells Fargo Commercial Mortgage Trust Series 2017-RC1	3.631%	1/15/60	15,275	14,569
4	Wells Fargo Commercial Mortgage Trust Series 2018-C43	4.012%	3/15/51	12,250	11,622
4	Wells Fargo Commercial Mortgage Trust Series 2018-C43	4.152%	3/15/51	2,125	1,980
4	Wells Fargo Commercial Mortgage Trust Series 2018-C44	4.212%	5/15/51	8,200	7,789
4	Wells Fargo Commercial Mortgage Trust Series 2018-C45	4.184%	6/15/51	12,975	12,394
4	Wells Fargo Commercial Mortgage Trust Series 2018-C46	4.152%	8/15/51	10,575	9,987
4	Wells Fargo Commercial Mortgage Trust Series 2018-C47	4.442%	9/15/61	17,050	16,426
4	Wells Fargo Commercial Mortgage Trust Series 2018-C48	4.302%	1/15/52	5,175	4,948
4	Wells Fargo Commercial Mortgage Trust Series 2019-C49	4.023%	3/15/52	10,675	10,085
4	Wells Fargo Commercial Mortgage Trust Series 2019-C50	3.729%	5/15/52	6,075	5,609
4	Wells Fargo Commercial Mortgage Trust Series 2019-C51	3.311%	6/15/52	8,750	7,872
4	Wells Fargo Commercial Mortgage Trust Series 2019-C52	2.892%	8/15/52	1,610	1,425
4	Wells Fargo Commercial Mortgage Trust Series 2019-C52	3.143%	8/15/52	3,775	3,299
4	Wells Fargo Commercial Mortgage Trust Series 2019-C53	3.040%	10/15/52	8,225	7,380
4	Wells Fargo Commercial Mortgage Trust Series 2019-C54	3.146%	12/15/52	4,985	4,448
4	Wells Fargo Commercial Mortgage Trust Series 2020-C55	2.725%	2/15/53	8,735	7,638
4	Wells Fargo Commercial Mortgage Trust Series 2020-C56	2.448%	6/15/53	1,565	1,328
4	Wells Fargo Commercial Mortgage Trust Series 2020-C58	2.092%	7/15/53	1,990	1,637
4	Wells Fargo Commercial Mortgage Trust Series 2021-C59	2.626%	4/15/54	4,650	3,900
4	WF Card Issuance Trust Series 2024-A1	4.940%	2/15/29	9,750	9,735
4	WFRBS Commercial Mortgage Trust Series 2013-C14	3.488%	6/15/46	337	322
4	WFRBS Commercial Mortgage Trust Series 2014-C20	4.176%	5/15/47	392	378
4	WFRBS Commercial Mortgage Trust Series 2014-C21	3.678%	8/15/47	1,410	1,404
4	WFRBS Commercial Mortgage Trust Series 2014-C22	3.752%	9/15/57	7,572	7,471
4	WFRBS Commercial Mortgage Trust Series 2014-C22	4.371%	9/15/57	1,200	1,075
4	WFRBS Commercial Mortgage Trust Series 2014-C23	3.917%	10/15/57	1,150	1,137
4	WFRBS Commercial Mortgage Trust Series 2014-C23	4.210%	10/15/57	800	765
4	WFRBS Commercial Mortgage Trust Series 2014-C24	3.607%	11/15/47	2,075	2,057
4	WFRBS Commercial Mortgage Trust Series 2014-C25	3.631%	11/15/47	5,000	4,950
4	World Omni Auto Receivables Trust Series 2020-C	0.610%	10/15/26	760	748
4	World Omni Auto Receivables Trust Series 2021-A	0.300%	1/15/26	252	250
4	World Omni Auto Receivables Trust Series 2021-A	0.480%	9/15/26	675	655
4	World Omni Auto Receivables Trust Series 2021-B	0.420%	6/15/26	999	983
4	World Omni Auto Receivables Trust Series 2021-C	0.440%	8/17/26	1,427	1,397
4	World Omni Auto Receivables Trust Series 2021-C	0.640%	9/15/27	1,500	1,422
4	World Omni Auto Receivables Trust Series 2021-D	0.810%	10/15/26	1,776	1,739
4	World Omni Auto Receivables Trust Series 2021-D	1.100%	11/15/27	2,600	2,459
4	World Omni Auto Receivables Trust Series 2022-A	1.660%	5/17/27	2,628	2,563
4	World Omni Auto Receivables Trust Series 2022-A	1.900%	3/15/28	425	401
4	World Omni Auto Receivables Trust Series 2022-B	3.250%	7/15/27	3,264	3,218
4	World Omni Auto Receivables Trust Series 2022-B	3.440%	3/15/28	1,300	1,261
4	World Omni Auto Receivables Trust Series 2022-C	3.660%	10/15/27	2,125	2,092
4	World Omni Auto Receivables Trust Series 2022-C	3.680%	9/15/28	1,075	1,041
4	World Omni Auto Receivables Trust Series 2023-A	4.830%	5/15/28	4,950	4,921
4	World Omni Auto Receivables Trust Series 2023-A	4.660%	5/15/29	1,325	1,309
4	World Omni Auto Receivables Trust Series 2023-B	4.660%	5/15/28	3,525	3,490

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 World Omni Auto Receivables Trust Series 2023-B	4.680%	5/15/29	3,450	3,407
4 World Omni Auto Receivables Trust Series 2023-C	5.150%	11/15/28	2,200	2,193
4 World Omni Auto Receivables Trust Series 2023-C	5.030%	11/15/29	450	449
4 World Omni Auto Receivables Trust Series 2023-D	5.790%	2/15/29	2,200	2,227
4 World Omni Auto Receivables Trust Series 2023-D	5.850%	8/15/29	1,000	1,018
4 World Omni Auto Receivables Trust Series 2024-A	4.860%	3/15/29	4,900	4,876
4 World Omni Auto Receivables Trust Series 2024-A	4.840%	10/15/29	1,500	1,491
4 World Omni Auto Receivables Trust Series 2024-B	5.270%	9/17/29	3,500	3,510
4 World Omni Auto Receivables Trust Series 2024-B	5.230%	7/15/30	2,500	2,517
4 World Omni Automobile Lease Securitization Trust Series 2023-A	5.070%	9/15/26	3,000	2,986
4 World Omni Automobile Lease Securitization Trust Series 2023-A	5.040%	7/17/28	650	646
4 World Omni Automobile Lease Securitization Trust Series 2024-A	5.260%	10/15/27	5,000	5,006
4 World Omni Automobile Lease Securitization Trust Series 2024-A	5.250%	9/17/29	3,600	3,609
4 World Omni Select Auto Trust Series 2021-A	0.530%	3/15/27	216	214
4 World Omni Select Auto Trust Series 2023-A	5.650%	7/17/28	4,325	4,325
4 World Omni Select Auto Trust Series 2023-A	6.000%	1/16/29	2,150	2,160
Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$6,751,985)				6,267,772
Corporate Bonds (26.0%)				
Communications (2.1%)				
Alphabet Inc.	0.450%	8/15/25	9,500	9,044
Alphabet Inc.	0.800%	8/15/27	12,295	10,956
Alphabet Inc.	1.100%	8/15/30	20,600	16,824
Alphabet Inc.	1.900%	8/15/40	15,000	9,770
Alphabet Inc.	2.050%	8/15/50	26,687	15,153
Alphabet Inc.	2.250%	8/15/60	23,000	12,713
America Movil SAB de CV	3.625%	4/22/29	7,600	7,096
America Movil SAB de CV	2.875%	5/7/30	6,200	5,461
America Movil SAB de CV	4.700%	7/21/32	7,800	7,493
America Movil SAB de CV	6.375%	3/1/35	8,615	9,221
America Movil SAB de CV	6.125%	11/15/37	2,850	3,000
America Movil SAB de CV	6.125%	3/30/40	19,236	19,940
America Movil SAB de CV	4.375%	7/16/42	10,725	9,102
America Movil SAB de CV	4.375%	4/22/49	22,780	18,843
AT&T Inc.	3.875%	1/15/26	13,100	12,789
AT&T Inc.	5.539%	2/20/26	22,000	22,002
AT&T Inc.	1.700%	3/25/26	30,900	29,006
AT&T Inc.	3.800%	2/15/27	17,926	17,321
AT&T Inc.	4.250%	3/1/27	11,658	11,389
AT&T Inc.	2.300%	6/1/27	22,330	20,659
AT&T Inc.	1.650%	2/1/28	37,901	33,661
4 AT&T Inc.	4.100%	2/15/28	15,722	15,176
AT&T Inc.	4.350%	3/1/29	41,383	40,111
4 AT&T Inc.	4.300%	2/15/30	33,231	31,837
AT&T Inc.	2.750%	6/1/31	30,160	25,830
AT&T Inc.	2.250%	2/1/32	16,500	13,391
AT&T Inc.	2.550%	12/1/33	52,320	41,587
AT&T Inc.	4.500%	5/15/35	26,975	24,838
AT&T Inc.	5.250%	3/1/37	11,000	10,680
AT&T Inc.	4.900%	8/15/37	15,625	14,582
AT&T Inc.	4.850%	3/1/39	19,600	17,955
AT&T Inc.	3.500%	6/1/41	78,597	60,128
AT&T Inc.	4.300%	12/15/42	16,890	14,050
AT&T Inc.	4.650%	6/1/44	14,105	12,044
AT&T Inc.	4.350%	6/15/45	15,749	13,042
AT&T Inc.	4.750%	5/15/46	56,750	49,126
4 AT&T Inc.	5.150%	11/15/46	6,241	5,795
AT&T Inc.	4.500%	3/9/48	20,763	17,120
AT&T Inc.	4.550%	3/9/49	17,065	14,142
AT&T Inc.	5.150%	2/15/50	5,000	4,536
AT&T Inc.	3.650%	6/1/51	35,445	25,030
AT&T Inc.	3.500%	9/15/53	84,945	57,655
AT&T Inc.	3.550%	9/15/55	100,900	67,986
AT&T Inc.	3.800%	12/1/57	77,016	53,778
AT&T Inc.	3.650%	9/15/59	70,707	47,456
AT&T Inc.	3.850%	6/1/60	22,790	15,902
Baidu Inc.	4.125%	6/30/25	100	99
Baidu Inc.	1.720%	4/9/26	9,000	8,451
Baidu Inc.	1.625%	2/23/27	2,033	1,855

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Baidu Inc.	3.625%	7/6/27	5,375	5,136
Baidu Inc.	4.375%	3/29/28	4,025	3,926
Baidu Inc.	4.875%	11/14/28	4,365	4,324
Baidu Inc.	3.425%	4/7/30	4,436	4,048
Baidu Inc.	2.375%	10/9/30	5,000	4,250
Baidu Inc.	2.375%	8/23/31	9,375	7,767
Bell Telephone Co. of Canada or Bell Canada	5.100%	5/11/33	34,460	33,787
Bell Telephone Co. of Canada or Bell Canada	5.200%	2/15/34	18,430	18,025
4 Bell Telephone Co. of Canada or Bell Canada	3.650%	3/17/51	5,000	3,589
4 Bell Telephone Co. of Canada or Bell Canada	3.200%	2/15/52	5,500	3,618
Bell Telephone Co. of Canada or Bell Canada	5.550%	2/15/54	7,689	7,449
Booking Holdings Inc.	3.650%	3/15/25	7,850	7,740
Booking Holdings Inc.	3.600%	6/1/26	11,245	10,935
Booking Holdings Inc.	3.550%	3/15/28	170	162
Booking Holdings Inc.	4.625%	4/13/30	27,100	26,663
British Telecommunications plc	5.125%	12/4/28	4,200	4,186
British Telecommunications plc	9.625%	12/15/30	28,483	34,779
Charter Communications Operating LLC	4.908%	7/23/25	9,689	9,606
Charter Communications Operating LLC	6.150%	11/10/26	34,470	34,792
Charter Communications Operating LLC	3.750%	2/15/28	26,330	24,486
Charter Communications Operating LLC	4.200%	3/15/28	12,250	11,576
Charter Communications Operating LLC	2.250%	1/15/29	13,000	11,120
Charter Communications Operating LLC	5.050%	3/30/29	15,917	15,307
Charter Communications Operating LLC	6.100%	6/1/29	25,245	25,338
Charter Communications Operating LLC	2.800%	4/1/31	13,655	11,166
Charter Communications Operating LLC	2.300%	2/1/32	15,200	11,749
Charter Communications Operating LLC	4.400%	4/1/33	9,700	8,569
Charter Communications Operating LLC	6.650%	2/1/34	9,900	10,002
Charter Communications Operating LLC	6.550%	6/1/34	20,500	20,536
Charter Communications Operating LLC	6.384%	10/23/35	13,400	13,063
Charter Communications Operating LLC	5.375%	4/1/38	8,925	7,792
Charter Communications Operating LLC	3.500%	6/1/41	15,280	10,271
Charter Communications Operating LLC	3.500%	3/1/42	13,625	9,097
Charter Communications Operating LLC	6.484%	10/23/45	32,034	29,300
Charter Communications Operating LLC	5.375%	5/1/47	23,009	18,393
Charter Communications Operating LLC	5.750%	4/1/48	34,750	29,130
Charter Communications Operating LLC	5.125%	7/1/49	20,300	15,620
Charter Communications Operating LLC	4.800%	3/1/50	42,060	30,915
Charter Communications Operating LLC	3.700%	4/1/51	36,550	22,312
Charter Communications Operating LLC	3.900%	6/1/52	20,700	12,974
Charter Communications Operating LLC	5.250%	4/1/53	5,700	4,478
Charter Communications Operating LLC	6.834%	10/23/55	13,025	12,338
Charter Communications Operating LLC	3.850%	4/1/61	23,000	13,484
Charter Communications Operating LLC	4.400%	12/1/61	17,200	11,228
Charter Communications Operating LLC	3.950%	6/30/62	15,010	8,893
Charter Communications Operating LLC	5.500%	4/1/63	5,675	4,410
Comcast Corp.	3.375%	8/15/25	29,213	28,619
Comcast Corp.	3.950%	10/15/25	29,526	29,061
Comcast Corp.	3.150%	3/1/26	20,090	19,423
Comcast Corp.	2.350%	1/15/27	31,886	29,860
Comcast Corp.	3.300%	2/1/27	19,195	18,398
Comcast Corp.	3.300%	4/1/27	6,000	5,738
Comcast Corp.	3.150%	2/15/28	21,300	20,011
Comcast Corp.	3.550%	5/1/28	7,027	6,674
Comcast Corp.	4.150%	10/15/28	58,406	56,559
Comcast Corp.	4.550%	1/15/29	10,611	10,446
Comcast Corp.	5.100%	6/1/29	12,550	12,630
Comcast Corp.	2.650%	2/1/30	21,500	19,033
Comcast Corp.	3.400%	4/1/30	26,955	24,779
Comcast Corp.	4.250%	10/15/30	16,075	15,414
Comcast Corp.	1.950%	1/15/31	15,866	13,094
Comcast Corp.	1.500%	2/15/31	10,100	8,110
Comcast Corp.	5.500%	11/15/32	15,000	15,342
Comcast Corp.	4.250%	1/15/33	18,835	17,604
Comcast Corp.	7.050%	3/15/33	2,200	2,458
Comcast Corp.	4.800%	5/15/33	23,659	22,998
Comcast Corp.	5.300%	6/1/34	7,455	7,470
Comcast Corp.	4.200%	8/15/34	5,900	5,408
Comcast Corp.	5.650%	6/15/35	6,890	7,071
Comcast Corp.	4.400%	8/15/35	17,305	16,012

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Comcast Corp.	6.500%	11/15/35	2,791	3,048
Comcast Corp.	3.200%	7/15/36	9,475	7,656
Comcast Corp.	6.450%	3/15/37	8,723	9,440
Comcast Corp.	3.900%	3/1/38	11,000	9,312
Comcast Corp.	4.600%	10/15/38	31,065	28,275
Comcast Corp.	3.250%	11/1/39	16,000	12,311
Comcast Corp.	3.750%	4/1/40	20,050	16,293
Comcast Corp.	4.650%	7/15/42	16,000	14,327
Comcast Corp.	4.600%	8/15/45	14,092	12,253
Comcast Corp.	3.400%	7/15/46	35,239	25,451
Comcast Corp.	4.000%	8/15/47	12,675	9,955
Comcast Corp.	3.969%	11/1/47	20,736	16,164
Comcast Corp.	4.000%	3/1/48	10,725	8,425
Comcast Corp.	4.700%	10/15/48	12,286	10,877
Comcast Corp.	3.999%	11/1/49	33,446	26,068
Comcast Corp.	3.450%	2/1/50	15,950	11,266
Comcast Corp.	2.800%	1/15/51	17,225	10,617
Comcast Corp.	2.887%	11/1/51	56,234	35,111
Comcast Corp.	2.450%	8/15/52	14,475	8,150
Comcast Corp.	4.049%	11/1/52	20,932	16,221
Comcast Corp.	5.350%	5/15/53	25,977	24,889
Comcast Corp.	2.937%	11/1/56	68,187	41,138
Comcast Corp.	4.950%	10/15/58	11,739	10,484
Comcast Corp.	2.650%	8/15/62	9,925	5,405
Comcast Corp.	2.987%	11/1/63	37,622	22,070
Comcast Corp.	5.500%	5/15/64	19,855	19,105
Deutsche Telekom International Finance BV	8.750%	6/15/30	47,657	55,548
Deutsche Telekom International Finance BV	9.250%	6/1/32	1,000	1,239
Discovery Communications LLC	3.450%	3/15/25	7,161	7,033
Discovery Communications LLC	4.900%	3/11/26	9,000	8,869
Discovery Communications LLC	3.950%	3/20/28	28,714	26,844
Discovery Communications LLC	4.125%	5/15/29	19,874	18,350
Discovery Communications LLC	3.625%	5/15/30	8,650	7,611
Discovery Communications LLC	5.000%	9/20/37	5,350	4,577
Discovery Communications LLC	6.350%	6/1/40	8,215	7,840
Electronic Arts Inc.	4.800%	3/1/26	3,090	3,068
Electronic Arts Inc.	1.850%	2/15/31	8,500	6,941
Electronic Arts Inc.	2.950%	2/15/51	8,500	5,487
Expedia Group Inc.	5.000%	2/15/26	8,955	8,885
Expedia Group Inc.	4.625%	8/1/27	16,500	16,196
Expedia Group Inc.	3.800%	2/15/28	7,958	7,574
Expedia Group Inc.	3.250%	2/15/30	14,355	12,944
Expedia Group Inc.	2.950%	3/15/31	6,642	5,750
FactSet Research Systems Inc.	2.900%	3/1/27	2,000	1,871
FactSet Research Systems Inc.	3.450%	3/1/32	5,500	4,793
Fox Corp.	4.709%	1/25/29	21,325	20,944
Fox Corp.	3.500%	4/8/30	6,648	6,059
Fox Corp.	6.500%	10/13/33	14,406	15,097
Fox Corp.	5.476%	1/25/39	15,500	14,774
Fox Corp.	5.576%	1/25/49	16,820	15,435
Grupo Televisa SAB	8.500%	3/11/32	275	313
Grupo Televisa SAB	6.625%	1/15/40	4,845	4,779
Grupo Televisa SAB	5.000%	5/13/45	22,660	18,802
Grupo Televisa SAB	6.125%	1/31/46	4,800	4,618
Grupo Televisa SAB	5.250%	5/24/49	7,000	6,047
Interpublic Group of Cos. Inc.	4.650%	10/1/28	2,855	2,791
Interpublic Group of Cos. Inc.	4.750%	3/30/30	5,300	5,171
Interpublic Group of Cos. Inc.	2.400%	3/1/31	6,300	5,258
Interpublic Group of Cos. Inc.	3.375%	3/1/41	5,000	3,659
Interpublic Group of Cos. Inc.	5.400%	10/1/48	4,300	3,976
Koninklijke KPN NV	8.375%	10/1/30	5,000	5,770
Meta Platforms Inc.	3.500%	8/15/27	10,000	9,604
Meta Platforms Inc.	4.600%	5/15/28	15,800	15,738
Meta Platforms Inc.	4.800%	5/15/30	23,828	23,865
Meta Platforms Inc.	3.850%	8/15/32	47,250	43,963
Meta Platforms Inc.	4.950%	5/15/33	9,000	9,044
Meta Platforms Inc.	4.450%	8/15/52	39,400	33,972
Meta Platforms Inc.	5.600%	5/15/53	26,527	27,077
Meta Platforms Inc.	4.650%	8/15/62	15,700	13,564
Meta Platforms Inc.	5.750%	5/15/63	18,569	19,094

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
NBCUniversal Media LLC	4.450%	1/15/43	12,500	10,793
Netflix Inc.	4.375%	11/15/26	21,587	21,202
Netflix Inc.	4.875%	4/15/28	30,152	29,973
Netflix Inc.	5.875%	11/15/28	17,153	17,676
Netflix Inc.	6.375%	5/15/29	12,394	13,059
7 Netflix Inc.	5.375%	11/15/29	6,600	6,660
7 Netflix Inc.	4.875%	6/15/30	9,000	8,853
Omnicom Group Inc.	3.600%	4/15/26	14,726	14,251
Omnicom Group Inc.	2.450%	4/30/30	9,663	8,325
Omnicom Group Inc.	4.200%	6/1/30	4,900	4,659
Omnicom Group Inc.	2.600%	8/1/31	8,000	6,742
Orange SA	9.000%	3/1/31	26,215	31,273
Orange SA	5.375%	1/13/42	11,690	11,164
Orange SA	5.500%	2/6/44	9,815	9,474
Paramount Global	2.900%	1/15/27	17,869	16,493
Paramount Global	3.375%	2/15/28	4,150	3,712
Paramount Global	3.700%	6/1/28	12,745	11,502
Paramount Global	4.200%	6/1/29	4,000	3,569
Paramount Global	4.950%	1/15/31	20,150	17,721
Paramount Global	4.200%	5/19/32	10,670	8,722
Paramount Global	5.500%	5/15/33	5,200	4,474
Paramount Global	6.875%	4/30/36	10,910	10,208
Paramount Global	5.900%	10/15/40	5,625	4,565
Paramount Global	4.850%	7/1/42	5,293	3,845
Paramount Global	4.375%	3/15/43	15,440	10,240
Paramount Global	5.850%	9/1/43	15,499	12,174
Paramount Global	5.250%	4/1/44	800	581
Paramount Global	4.900%	8/15/44	10,115	7,017
Paramount Global	4.600%	1/15/45	6,400	4,329
Paramount Global	4.950%	5/19/50	10,000	6,990
Rogers Communications Inc.	2.950%	3/15/25	10,000	9,804
Rogers Communications Inc.	3.625%	12/15/25	6,435	6,259
Rogers Communications Inc.	2.900%	11/15/26	1,500	1,417
Rogers Communications Inc.	3.200%	3/15/27	11,000	10,437
Rogers Communications Inc.	5.000%	2/15/29	5,000	4,939
Rogers Communications Inc.	3.800%	3/15/32	21,100	18,857
Rogers Communications Inc.	5.300%	2/15/34	19,250	18,885
Rogers Communications Inc.	7.500%	8/15/38	300	349
Rogers Communications Inc.	4.500%	3/15/42	16,100	13,623
Rogers Communications Inc.	4.500%	3/15/43	7,615	6,361
Rogers Communications Inc.	5.450%	10/1/43	13,000	12,309
Rogers Communications Inc.	5.000%	3/15/44	10,000	8,932
Rogers Communications Inc.	4.300%	2/15/48	7,850	6,211
Rogers Communications Inc.	4.350%	5/1/49	16,050	12,767
Rogers Communications Inc.	3.700%	11/15/49	6,151	4,346
Rogers Communications Inc.	4.550%	3/15/52	21,900	17,857
Sprint Capital Corp.	6.875%	11/15/28	24,417	25,884
Sprint Capital Corp.	8.750%	3/15/32	47,884	57,581
Sprint LLC	7.625%	3/1/26	10,000	10,275
Take-Two Interactive Software Inc.	5.000%	3/28/26	14,500	14,404
Take-Two Interactive Software Inc.	3.700%	4/14/27	4,000	3,846
Take-Two Interactive Software Inc.	4.950%	3/28/28	7,300	7,232
Take-Two Interactive Software Inc.	4.000%	4/14/32	3,540	3,222
TCI Communications Inc.	7.875%	2/15/26	4,775	4,972
TCI Communications Inc.	7.125%	2/15/28	725	775
Telefonica Emisiones SA	4.103%	3/8/27	15,575	15,122
Telefonica Emisiones SA	7.045%	6/20/36	20,699	22,547
Telefonica Emisiones SA	4.665%	3/6/38	12,770	11,247
Telefonica Emisiones SA	5.213%	3/8/47	24,482	21,690
Telefonica Emisiones SA	4.895%	3/6/48	13,753	11,634
Telefonica Emisiones SA	5.520%	3/1/49	19,095	17,672
Telefonica Europe BV	8.250%	9/15/30	8,362	9,443
TELUS Corp.	2.800%	2/16/27	8,525	8,010
TELUS Corp.	3.400%	5/13/32	10,700	9,289
TELUS Corp.	4.600%	11/16/48	5,000	4,178
TELUS Corp.	4.300%	6/15/49	5,995	4,729
Tencent Music Entertainment Group	2.000%	9/3/30	5,630	4,654
Thomson Reuters Corp.	3.350%	5/15/26	5,310	5,119
Thomson Reuters Corp.	5.500%	8/15/35	3,075	3,092
Thomson Reuters Corp.	5.850%	4/15/40	4,111	4,216

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Thomson Reuters Corp.	5.650%	11/23/43	2,750	2,703
Time Warner Cable Enterprises LLC	8.375%	7/15/33	6,275	6,934
Time Warner Cable LLC	6.550%	5/1/37	20,905	19,803
Time Warner Cable LLC	7.300%	7/1/38	16,248	16,431
Time Warner Cable LLC	6.750%	6/15/39	19,779	19,154
Time Warner Cable LLC	5.875%	11/15/40	15,510	13,492
Time Warner Cable LLC	5.500%	9/1/41	12,070	10,088
Time Warner Cable LLC	4.500%	9/15/42	13,586	9,966
T-Mobile USA Inc.	1.500%	2/15/26	10,073	9,457
T-Mobile USA Inc.	2.250%	2/15/26	10,939	10,397
T-Mobile USA Inc.	2.625%	4/15/26	5,717	5,441
T-Mobile USA Inc.	3.750%	4/15/27	53,247	51,185
T-Mobile USA Inc.	5.375%	4/15/27	3,811	3,800
T-Mobile USA Inc.	4.750%	2/1/28	12,640	12,448
T-Mobile USA Inc.	2.050%	2/15/28	23,929	21,481
T-Mobile USA Inc.	4.950%	3/15/28	7,665	7,614
T-Mobile USA Inc.	4.800%	7/15/28	49,000	48,347
T-Mobile USA Inc.	4.850%	1/15/29	5,473	5,405
T-Mobile USA Inc.	2.625%	2/15/29	7,655	6,864
T-Mobile USA Inc.	2.400%	3/15/29	7,663	6,780
T-Mobile USA Inc.	3.375%	4/15/29	12,145	11,216
T-Mobile USA Inc.	3.875%	4/15/30	82,741	77,352
T-Mobile USA Inc.	2.550%	2/15/31	32,874	27,906
T-Mobile USA Inc.	2.875%	2/15/31	10,328	8,949
T-Mobile USA Inc.	3.500%	4/15/31	28,535	25,645
T-Mobile USA Inc.	2.250%	11/15/31	10,000	8,173
T-Mobile USA Inc.	2.700%	3/15/32	12,446	10,407
T-Mobile USA Inc.	5.200%	1/15/33	13,712	13,570
T-Mobile USA Inc.	5.050%	7/15/33	36,783	35,980
T-Mobile USA Inc.	4.375%	4/15/40	32,252	27,947
T-Mobile USA Inc.	3.000%	2/15/41	36,664	26,202
T-Mobile USA Inc.	4.500%	4/15/50	48,880	40,816
T-Mobile USA Inc.	3.300%	2/15/51	42,337	28,595
T-Mobile USA Inc.	3.400%	10/15/52	34,567	23,594
T-Mobile USA Inc.	5.650%	1/15/53	13,235	13,049
T-Mobile USA Inc.	5.750%	1/15/54	13,263	13,199
T-Mobile USA Inc.	3.600%	11/15/60	37,833	25,496
T-Mobile USA Inc.	5.800%	9/15/62	3,915	3,877
4 TWDC Enterprises 18 Corp.	3.150%	9/17/25	5,800	5,653
TWDC Enterprises 18 Corp.	3.000%	2/13/26	15,626	15,075
4 TWDC Enterprises 18 Corp.	1.850%	7/30/26	20,720	19,373
4 TWDC Enterprises 18 Corp.	2.950%	6/15/27	250	236
4 TWDC Enterprises 18 Corp.	7.000%	3/1/32	5,223	5,819
TWDC Enterprises 18 Corp.	4.375%	8/16/41	4,310	3,763
4 TWDC Enterprises 18 Corp.	4.125%	12/1/41	11,701	9,895
4 TWDC Enterprises 18 Corp.	3.700%	12/1/42	8,195	6,491
4 TWDC Enterprises 18 Corp.	4.125%	6/1/44	6,000	5,003
4 TWDC Enterprises 18 Corp.	3.000%	7/30/46	3,000	2,044
VeriSign Inc.	2.700%	6/15/31	6,000	5,016
Verizon Communications Inc.	0.850%	11/20/25	18,525	17,418
Verizon Communications Inc.	1.450%	3/20/26	19,500	18,265
Verizon Communications Inc.	2.625%	8/15/26	15,525	14,719
Verizon Communications Inc.	4.125%	3/16/27	26,725	26,051
Verizon Communications Inc.	3.000%	3/22/27	15,821	14,972
Verizon Communications Inc.	2.100%	3/22/28	58,246	52,391
Verizon Communications Inc.	4.329%	9/21/28	47,971	46,640
Verizon Communications Inc.	4.016%	12/3/29	41,471	39,188
Verizon Communications Inc.	3.150%	3/22/30	37,595	33,888
Verizon Communications Inc.	1.500%	9/18/30	7,500	6,117
Verizon Communications Inc.	1.680%	10/30/30	16,168	13,140
Verizon Communications Inc.	1.750%	1/20/31	22,075	17,866
Verizon Communications Inc.	2.550%	3/21/31	45,000	38,225
Verizon Communications Inc.	2.355%	3/15/32	39,350	32,160
Verizon Communications Inc.	5.050%	5/9/33	20,611	20,322
Verizon Communications Inc.	4.500%	8/10/33	36,244	34,071
Verizon Communications Inc.	4.400%	11/1/34	32,782	30,376
Verizon Communications Inc.	4.272%	1/15/36	14,971	13,554
Verizon Communications Inc.	5.250%	3/16/37	12,739	12,579
Verizon Communications Inc.	4.812%	3/15/39	17,935	16,633
Verizon Communications Inc.	2.650%	11/20/40	77,156	53,158

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Verizon Communications Inc.	3.400%	3/22/41	41,825	31,969
Verizon Communications Inc.	2.850%	9/3/41	10,600	7,427
Verizon Communications Inc.	4.750%	11/1/41	6,200	5,713
Verizon Communications Inc.	3.850%	11/1/42	5,000	3,963
Verizon Communications Inc.	6.550%	9/15/43	10,000	10,995
Verizon Communications Inc.	4.125%	8/15/46	14,730	11,906
Verizon Communications Inc.	4.862%	8/21/46	24,004	21,781
Verizon Communications Inc.	4.522%	9/15/48	17,555	15,052
Verizon Communications Inc.	4.000%	3/22/50	13,350	10,404
Verizon Communications Inc.	2.875%	11/20/50	28,400	17,863
Verizon Communications Inc.	3.550%	3/22/51	63,000	45,341
Verizon Communications Inc.	5.500%	2/23/54	16,490	16,148
Verizon Communications Inc.	2.987%	10/30/56	51,505	31,530
Verizon Communications Inc.	3.000%	11/20/60	21,000	12,571
Verizon Communications Inc.	3.700%	3/22/61	43,300	30,541
Vodafone Group plc	4.375%	5/30/28	13,999	13,705
Vodafone Group plc	7.875%	2/15/30	1,163	1,312
Vodafone Group plc	6.250%	11/30/32	4,145	4,387
Vodafone Group plc	6.150%	2/27/37	10,636	11,278
Vodafone Group plc	5.250%	5/30/48	5,333	4,922
Vodafone Group plc	4.875%	6/19/49	18,749	16,226
Vodafone Group plc	4.250%	9/17/50	22,915	17,878
Vodafone Group plc	5.625%	2/10/53	22,910	21,938
Vodafone Group plc	5.750%	6/28/54	29,825	28,878
Vodafone Group plc	5.125%	6/19/59	5,750	4,989
Vodafone Group plc	5.750%	2/10/63	5,000	4,739
Vodafone Group plc	5.875%	6/28/64	12,810	12,311
Walt Disney Co.	3.350%	3/24/25	18,990	18,695
Walt Disney Co.	3.700%	10/15/25	8,810	8,642
Walt Disney Co.	1.750%	1/13/26	19,250	18,262
Walt Disney Co.	3.375%	11/15/26	11,225	10,795
Walt Disney Co.	3.700%	3/23/27	12,000	11,627
Walt Disney Co.	2.200%	1/13/28	15,400	14,084
Walt Disney Co.	2.000%	9/1/29	35,844	31,127
Walt Disney Co.	3.800%	3/22/30	9,585	9,079
Walt Disney Co.	2.650%	1/13/31	16,038	13,991
Walt Disney Co.	6.550%	3/15/33	7,415	8,164
Walt Disney Co.	6.200%	12/15/34	9,795	10,643
Walt Disney Co.	6.400%	12/15/35	12,647	13,843
Walt Disney Co.	6.150%	3/1/37	14,708	15,908
Walt Disney Co.	6.650%	11/15/37	6,876	7,731
Walt Disney Co.	4.625%	3/23/40	7,010	6,475
Walt Disney Co.	3.500%	5/13/40	26,033	20,760
Walt Disney Co.	5.400%	10/1/43	6,633	6,553
Walt Disney Co.	4.750%	9/15/44	20,211	18,257
Walt Disney Co.	4.950%	10/15/45	2,050	1,904
Walt Disney Co.	4.750%	11/15/46	11,268	10,128
Walt Disney Co.	2.750%	9/1/49	20,900	13,269
Walt Disney Co.	4.700%	3/23/50	12,145	10,970
Walt Disney Co.	3.600%	1/13/51	35,761	26,663
Walt Disney Co.	3.800%	5/13/60	10,783	7,994
Warnermedia Holdings Inc.	3.638%	3/15/25	18,000	17,712
Warnermedia Holdings Inc.	3.788%	3/15/25	12,000	11,829
Warnermedia Holdings Inc.	3.755%	3/15/27	42,000	39,839
Warnermedia Holdings Inc.	4.054%	3/15/29	16,090	14,860
Warnermedia Holdings Inc.	4.279%	3/15/32	67,000	58,463
Warnermedia Holdings Inc.	5.050%	3/15/42	47,000	38,196
Warnermedia Holdings Inc.	5.141%	3/15/52	92,100	71,671
Warnermedia Holdings Inc.	5.391%	3/15/62	30,800	24,025
Weibo Corp.	3.375%	7/8/30	8,565	7,487
				6,111,020
Consumer Discretionary (1.7%)				
Alibaba Group Holding Ltd.	3.400%	12/6/27	34,610	32,681
Alibaba Group Holding Ltd.	2.125%	2/9/31	16,378	13,550
Alibaba Group Holding Ltd.	4.500%	11/28/34	7,710	7,106
Alibaba Group Holding Ltd.	4.000%	12/6/37	10,760	9,132
Alibaba Group Holding Ltd.	2.700%	2/9/41	12,140	8,150
Alibaba Group Holding Ltd.	4.200%	12/6/47	19,225	15,193
Alibaba Group Holding Ltd.	3.150%	2/9/51	18,144	11,551

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Alibaba Group Holding Ltd.	4.400%	12/6/57	11,575	9,125
Alibaba Group Holding Ltd.	3.250%	2/9/61	12,254	7,456
Amazon.com Inc.	4.600%	12/1/25	15,945	15,841
Amazon.com Inc.	5.200%	12/3/25	11,460	11,479
Amazon.com Inc.	1.000%	5/12/26	34,000	31,625
Amazon.com Inc.	3.300%	4/13/27	27,085	25,977
Amazon.com Inc.	1.200%	6/3/27	24,193	21,846
Amazon.com Inc.	3.150%	8/22/27	35,883	34,085
Amazon.com Inc.	4.550%	12/1/27	15,000	14,890
Amazon.com Inc.	1.650%	5/12/28	19,000	16,921
Amazon.com Inc.	3.450%	4/13/29	25,000	23,718
Amazon.com Inc.	4.650%	12/1/29	23,915	23,819
Amazon.com Inc.	1.500%	6/3/30	10,000	8,331
Amazon.com Inc.	2.100%	5/12/31	42,500	35,810
Amazon.com Inc.	3.600%	4/13/32	35,885	32,971
Amazon.com Inc.	4.700%	12/1/32	26,240	26,008
Amazon.com Inc.	4.800%	12/5/34	11,870	11,786
Amazon.com Inc.	3.875%	8/22/37	53,621	47,349
Amazon.com Inc.	2.875%	5/12/41	45,500	33,406
Amazon.com Inc.	4.950%	12/5/44	5,136	4,964
Amazon.com Inc.	4.050%	8/22/47	26,830	22,353
Amazon.com Inc.	2.500%	6/3/50	39,200	23,976
Amazon.com Inc.	3.100%	5/12/51	33,540	23,047
Amazon.com Inc.	3.950%	4/13/52	29,720	23,926
Amazon.com Inc.	4.250%	8/22/57	17,925	15,015
Amazon.com Inc.	2.700%	6/3/60	23,550	13,860
Amazon.com Inc.	3.250%	5/12/61	19,750	13,173
Amazon.com Inc.	4.100%	4/13/62	15,390	12,306
4 American Honda Finance Corp.	1.200%	7/8/25	5,000	4,791
4 American Honda Finance Corp.	1.000%	9/10/25	6,000	5,694
4 American Honda Finance Corp.	4.950%	1/9/26	7,500	7,462
American Honda Finance Corp.	4.750%	1/12/26	15,000	14,881
4 American Honda Finance Corp.	5.250%	7/7/26	18,500	18,538
4 American Honda Finance Corp.	2.300%	9/9/26	3,700	3,482
4 American Honda Finance Corp.	2.350%	1/8/27	4,300	4,021
American Honda Finance Corp.	4.900%	3/12/27	18,000	17,936
4 American Honda Finance Corp.	2.000%	3/24/28	7,700	6,924
4 American Honda Finance Corp.	5.125%	7/7/28	12,938	12,998
American Honda Finance Corp.	5.650%	11/15/28	7,265	7,443
4 American Honda Finance Corp.	2.250%	1/12/29	2,650	2,356
American Honda Finance Corp.	4.900%	3/13/29	17,000	16,929
American Honda Finance Corp.	4.600%	4/17/30	14,900	14,599
4 American Honda Finance Corp.	1.800%	1/13/31	11,400	9,341
4 American Honda Finance Corp.	4.900%	1/10/34	8,167	7,925
4 American University	3.672%	4/1/49	4,830	3,770
Aptiv plc	4.350%	3/15/29	1,400	1,351
Aptiv plc	3.250%	3/1/32	7,315	6,338
Aptiv plc	4.400%	10/1/46	1,825	1,424
Aptiv plc	5.400%	3/15/49	3,890	3,482
Aptiv plc	3.100%	12/1/51	14,080	8,591
Aptiv plc	4.150%	5/1/52	9,775	7,273
AutoNation Inc.	4.500%	10/1/25	9,905	9,745
AutoNation Inc.	3.800%	11/15/27	6,075	5,719
AutoNation Inc.	2.400%	8/1/31	2,900	2,332
AutoNation Inc.	3.850%	3/1/32	18,000	16,008
AutoZone Inc.	3.125%	4/21/26	5,200	4,997
AutoZone Inc.	5.050%	7/15/26	5,610	5,590
AutoZone Inc.	3.750%	6/1/27	5,600	5,385
AutoZone Inc.	4.500%	2/1/28	5,000	4,887
AutoZone Inc.	6.250%	11/1/28	10,500	10,952
AutoZone Inc.	3.750%	4/18/29	9,657	9,093
AutoZone Inc.	5.100%	7/15/29	8,750	8,712
AutoZone Inc.	4.000%	4/15/30	15,250	14,341
AutoZone Inc.	1.650%	1/15/31	10,138	8,131
AutoZone Inc.	4.750%	8/1/32	12,000	11,529
AutoZone Inc.	4.750%	2/1/33	5,000	4,773
AutoZone Inc.	5.200%	8/1/33	4,000	3,939
AutoZone Inc.	6.550%	11/1/33	5,275	5,664
AutoZone Inc.	5.400%	7/15/34	8,100	8,011
Best Buy Co. Inc.	4.450%	10/1/28	9,000	8,771

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
BorgWarner Inc.	2.650%	7/1/27	1,000	928
BorgWarner Inc.	4.375%	3/15/45	12,489	9,965
4 Brown University	2.924%	9/1/50	6,815	4,695
Brunswick Corp.	5.850%	3/18/29	3,000	3,000
Brunswick Corp.	2.400%	8/18/31	9,580	7,651
Brunswick Corp.	5.100%	4/1/52	4,375	3,405
4 California Endowment	2.498%	4/1/51	3,776	2,320
California Institute of Technology	4.321%	8/1/45	1,606	1,428
California Institute of Technology	4.700%	11/1/11	5,575	4,763
California Institute of Technology	3.650%	9/1/19	5,204	3,462
4 Case Western Reserve University	5.405%	6/1/22	3,775	3,585
Choice Hotels International Inc.	3.700%	1/15/31	2,650	2,338
1 Choice Hotels International Inc.	5.850%	8/1/34	5,000	4,925
Claremont Mckenna College	3.775%	1/1/22	3,475	2,313
Cornell University	4.835%	6/15/34	5,950	5,916
Darden Restaurants Inc.	3.850%	5/1/27	4,275	4,107
Darden Restaurants Inc.	4.550%	2/15/48	3,850	3,131
Dick's Sporting Goods Inc.	3.150%	1/15/32	7,200	6,121
Dick's Sporting Goods Inc.	4.100%	1/15/52	12,000	8,454
DR Horton Inc.	2.600%	10/15/25	4,410	4,250
DR Horton Inc.	1.400%	10/15/27	2,000	1,779
4 Duke University	2.682%	10/1/44	5,500	4,016
4 Duke University	2.757%	10/1/50	3,575	2,349
4 Duke University	2.832%	10/1/55	10,675	6,924
eBay Inc.	1.900%	3/11/25	15,879	15,473
eBay Inc.	5.900%	11/22/25	5,000	5,026
eBay Inc.	1.400%	5/10/26	7,900	7,349
eBay Inc.	3.600%	6/5/27	10,250	9,837
eBay Inc.	2.700%	3/11/30	25,295	22,292
eBay Inc.	2.600%	5/10/31	7,900	6,704
eBay Inc.	6.300%	11/22/32	5,000	5,307
eBay Inc.	4.000%	7/15/42	7,336	5,868
eBay Inc.	3.650%	5/10/51	10,325	7,357
4 Emory University	2.143%	9/1/30	6,300	5,370
4 Emory University	2.969%	9/1/50	4,300	2,943
4 Ford Foundation	2.415%	6/1/50	2,745	1,654
4 Ford Foundation	2.815%	6/1/70	8,638	5,024
Ford Motor Co.	4.346%	12/8/26	15,000	14,564
Ford Motor Co.	9.625%	4/22/30	1,800	2,094
Ford Motor Co.	7.450%	7/16/31	3,408	3,663
Ford Motor Co.	3.250%	2/12/32	43,921	36,339
Ford Motor Co.	6.100%	8/19/32	10,875	10,862
Ford Motor Co.	4.750%	1/15/43	34,223	27,708
Ford Motor Co.	7.400%	11/1/46	1,805	1,949
Ford Motor Co.	5.291%	12/8/46	11,007	9,623
Ford Motor Credit Co. LLC	4.134%	8/4/25	13,082	12,837
Ford Motor Credit Co. LLC	3.375%	11/13/25	4,250	4,113
Ford Motor Credit Co. LLC	6.950%	3/6/26	15,000	15,248
Ford Motor Credit Co. LLC	4.542%	8/1/26	8,161	7,946
Ford Motor Credit Co. LLC	2.700%	8/10/26	13,736	12,904
Ford Motor Credit Co. LLC	4.271%	1/9/27	19,148	18,447
Ford Motor Credit Co. LLC	5.800%	3/5/27	11,330	11,332
Ford Motor Credit Co. LLC	5.850%	5/17/27	17,775	17,791
Ford Motor Credit Co. LLC	4.950%	5/28/27	17,331	16,928
Ford Motor Credit Co. LLC	4.125%	8/17/27	12,268	11,660
Ford Motor Credit Co. LLC	3.815%	11/2/27	3,161	2,964
Ford Motor Credit Co. LLC	7.350%	11/4/27	9,543	9,949
Ford Motor Credit Co. LLC	2.900%	2/16/28	10,661	9,644
Ford Motor Credit Co. LLC	6.800%	5/12/28	16,321	16,823
Ford Motor Credit Co. LLC	6.798%	11/7/28	30,000	31,016
Ford Motor Credit Co. LLC	2.900%	2/10/29	13,161	11,608
Ford Motor Credit Co. LLC	5.800%	3/8/29	19,300	19,245
Ford Motor Credit Co. LLC	5.113%	5/3/29	39,423	38,111
Ford Motor Credit Co. LLC	7.350%	3/6/30	13,737	14,536
Ford Motor Credit Co. LLC	7.200%	6/10/30	2,347	2,470
Ford Motor Credit Co. LLC	4.000%	11/13/30	27,409	24,466
Ford Motor Credit Co. LLC	6.050%	3/5/31	8,582	8,588
Ford Motor Credit Co. LLC	7.122%	11/7/33	32,353	34,174
Ford Motor Credit Co. LLC	6.125%	3/8/34	31,300	31,009
Fortune Brands Innovations Inc.	3.250%	9/15/29	5,802	5,260

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Fortune Brands Innovations Inc.	4.000%	3/25/32	2,250	2,043
Fortune Brands Innovations Inc.	5.875%	6/1/33	13,000	13,170
Fortune Brands Innovations Inc.	4.500%	3/25/52	4,750	3,736
General Motors Co.	6.125%	10/1/25	32,763	32,930
General Motors Co.	4.200%	10/1/27	6,794	6,544
General Motors Co.	6.800%	10/1/27	8,603	8,932
General Motors Co.	5.000%	10/1/28	15,371	15,227
General Motors Co.	5.400%	10/15/29	15,705	15,622
General Motors Co.	5.600%	10/15/32	3,600	3,601
General Motors Co.	5.000%	4/1/35	7,731	7,232
General Motors Co.	6.600%	4/1/36	13,936	14,601
General Motors Co.	5.150%	4/1/38	9,579	8,808
General Motors Co.	6.250%	10/2/43	20,970	20,886
General Motors Co.	5.200%	4/1/45	13,396	11,754
General Motors Co.	6.750%	4/1/46	14,747	15,421
General Motors Co.	5.400%	4/1/48	7,275	6,516
General Motors Co.	5.950%	4/1/49	2,133	2,069
General Motors Financial Co. Inc.	4.300%	7/13/25	276	272
General Motors Financial Co. Inc.	1.250%	1/8/26	10,000	9,365
General Motors Financial Co. Inc.	5.250%	3/1/26	9,535	9,481
General Motors Financial Co. Inc.	5.400%	4/6/26	11,985	11,959
General Motors Financial Co. Inc.	1.500%	6/10/26	8,660	8,021
General Motors Financial Co. Inc.	4.000%	10/6/26	28,102	27,211
General Motors Financial Co. Inc.	4.350%	1/17/27	18,050	17,580
General Motors Financial Co. Inc.	5.000%	4/9/27	9,134	9,042
General Motors Financial Co. Inc.	5.400%	5/8/27	22,500	22,488
General Motors Financial Co. Inc.	5.350%	7/15/27	11,500	11,470
General Motors Financial Co. Inc.	2.700%	8/20/27	8,000	7,383
General Motors Financial Co. Inc.	3.850%	1/5/28	7,207	6,837
General Motors Financial Co. Inc.	2.400%	4/10/28	20,000	17,938
General Motors Financial Co. Inc.	5.800%	6/23/28	17,452	17,654
General Motors Financial Co. Inc.	5.800%	1/7/29	25,000	25,234
General Motors Financial Co. Inc.	5.650%	1/17/29	4,075	4,096
General Motors Financial Co. Inc.	4.300%	4/6/29	18,130	17,224
General Motors Financial Co. Inc.	5.550%	7/15/29	14,000	14,004
General Motors Financial Co. Inc.	3.600%	6/21/30	5,300	4,760
General Motors Financial Co. Inc.	2.350%	1/8/31	6,900	5,660
General Motors Financial Co. Inc.	5.750%	2/8/31	7,250	7,269
General Motors Financial Co. Inc.	2.700%	6/10/31	29,885	24,737
General Motors Financial Co. Inc.	5.600%	6/18/31	9,800	9,724
General Motors Financial Co. Inc.	3.100%	1/12/32	10,833	9,102
General Motors Financial Co. Inc.	6.400%	1/9/33	16,000	16,599
General Motors Financial Co. Inc.	6.100%	1/7/34	25,000	25,275
General Motors Financial Co. Inc.	5.950%	4/4/34	20,000	20,013
Genuine Parts Co.	1.875%	11/1/30	6,000	4,861
Genuine Parts Co.	6.875%	11/1/33	7,500	8,236
4 George Washington University	4.300%	9/15/44	3,944	3,522
George Washington University	4.868%	9/15/45	1,742	1,657
4 George Washington University	4.126%	9/15/48	11,456	9,731
4 Georgetown University	4.315%	4/1/49	4,837	4,187
4 Georgetown University	2.943%	4/1/50	8,380	5,622
Georgetown University	5.115%	4/1/53	1,500	1,479
4 Georgetown University	5.215%	10/1/18	2,694	2,478
GXO Logistics Inc.	1.650%	7/15/26	4,000	3,688
GXO Logistics Inc.	6.250%	5/6/29	4,000	4,073
GXO Logistics Inc.	2.650%	7/15/31	7,000	5,687
GXO Logistics Inc.	6.500%	5/6/34	5,715	5,804
Harley-Davidson Inc.	3.500%	7/28/25	4,000	3,907
Harley-Davidson Inc.	4.625%	7/28/45	7,485	6,059
Hasbro Inc.	3.550%	11/19/26	5,000	4,773
Hasbro Inc.	3.900%	11/19/29	9,500	8,764
Hasbro Inc.	6.050%	5/14/34	2,500	2,495
Hasbro Inc.	6.350%	3/15/40	4,625	4,727
Hasbro Inc.	5.100%	5/15/44	5,413	4,647
4 Home Depot Inc.	5.100%	12/24/25	32,000	31,974
Home Depot Inc.	3.000%	4/1/26	17,400	16,773
Home Depot Inc.	5.150%	6/25/26	25,000	25,024
Home Depot Inc.	2.125%	9/15/26	18,853	17,713
Home Depot Inc.	4.950%	9/30/26	5,500	5,491
Home Depot Inc.	2.500%	4/15/27	24,813	23,238

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Home Depot Inc.	4.875%	6/25/27	11,240	11,220
Home Depot Inc.	2.800%	9/14/27	5,480	5,133
Home Depot Inc.	0.900%	3/15/28	5,000	4,351
Home Depot Inc.	1.500%	9/15/28	4,000	3,509
Home Depot Inc.	4.900%	4/15/29	4,000	4,007
Home Depot Inc.	2.950%	6/15/29	28,455	26,080
Home Depot Inc.	4.750%	6/25/29	13,100	13,025
Home Depot Inc.	2.700%	4/15/30	47,495	42,309
Home Depot Inc.	1.375%	3/15/31	12,200	9,721
Home Depot Inc.	4.850%	6/25/31	10,200	10,118
Home Depot Inc.	1.875%	9/15/31	15,900	12,950
Home Depot Inc.	3.250%	4/15/32	25,000	22,175
Home Depot Inc.	4.500%	9/15/32	10,000	9,697
Home Depot Inc.	4.950%	6/25/34	6,275	6,211
Home Depot Inc.	5.875%	12/16/36	41,031	43,484
Home Depot Inc.	3.300%	4/15/40	23,650	18,410
Home Depot Inc.	5.950%	4/1/41	6,215	6,571
Home Depot Inc.	4.200%	4/1/43	17,712	15,016
Home Depot Inc.	4.875%	2/15/44	936	867
Home Depot Inc.	4.400%	3/15/45	4,575	3,958
Home Depot Inc.	4.250%	4/1/46	6,580	5,536
Home Depot Inc.	3.900%	6/15/47	13,805	10,909
Home Depot Inc.	4.500%	12/6/48	20,173	17,486
Home Depot Inc.	3.125%	12/15/49	28,080	19,133
Home Depot Inc.	3.350%	4/15/50	32,512	23,117
Home Depot Inc.	2.375%	3/15/51	9,550	5,482
Home Depot Inc.	2.750%	9/15/51	13,630	8,488
Home Depot Inc.	3.625%	4/15/52	19,000	14,057
Home Depot Inc.	4.950%	9/15/52	13,000	12,025
Home Depot Inc.	5.300%	6/25/54	23,500	22,944
Home Depot Inc.	3.500%	9/15/56	8,195	5,813
Home Depot Inc.	5.400%	6/25/64	6,870	6,695
Honda Motor Co. Ltd.	2.534%	3/10/27	3,000	2,811
Honda Motor Co. Ltd.	2.967%	3/10/32	12,000	10,525
4 Howard University	5.209%	10/1/52	3,100	2,781
Hyatt Hotels Corp.	4.850%	3/15/26	3,629	3,588
Hyatt Hotels Corp.	5.750%	1/30/27	4,000	4,036
Hyatt Hotels Corp.	4.375%	9/15/28	6,805	6,573
Hyatt Hotels Corp.	5.250%	6/30/29	4,500	4,464
Hyatt Hotels Corp.	5.750%	4/23/30	7,200	7,315
Hyatt Hotels Corp.	5.500%	6/30/34	5,800	5,643
JD.com Inc.	3.875%	4/29/26	10,884	10,596
JD.com Inc.	3.375%	1/14/30	7,300	6,646
4 JD.com Inc.	4.125%	1/14/50	3,250	2,498
4 Johns Hopkins University	4.705%	7/1/32	7,000	6,875
4 Johns Hopkins University	4.083%	7/1/53	5,300	4,481
4 Johns Hopkins University	2.813%	1/1/60	325	205
Las Vegas Sands Corp.	3.500%	8/18/26	15,000	14,319
Las Vegas Sands Corp.	5.900%	6/1/27	20,011	20,113
Las Vegas Sands Corp.	3.900%	8/8/29	5,000	4,570
Las Vegas Sands Corp.	6.000%	8/15/29	6,000	6,045
Las Vegas Sands Corp.	6.200%	8/15/34	6,750	6,793
Lear Corp.	3.800%	9/15/27	3,256	3,109
Lear Corp.	4.250%	5/15/29	6,850	6,526
Lear Corp.	3.500%	5/30/30	3,800	3,427
Lear Corp.	2.600%	1/15/32	4,650	3,805
Lear Corp.	5.250%	5/15/49	9,990	8,864
Lear Corp.	3.550%	1/15/52	4,650	3,177
Leggett & Platt Inc.	3.500%	11/15/27	12,475	11,436
Leggett & Platt Inc.	3.500%	11/15/51	8,925	5,824
Leland Stanford Junior University	1.289%	6/1/27	1,075	972
Leland Stanford Junior University	3.647%	5/1/48	11,840	9,534
Leland Stanford Junior University	2.413%	6/1/50	4,795	2,996
Lennar Corp.	5.250%	6/1/26	11,888	11,856
Lennar Corp.	4.750%	11/29/27	15,000	14,790
Lowe's Cos. Inc.	4.400%	9/8/25	2,300	2,270
Lowe's Cos. Inc.	3.375%	9/15/25	14,235	13,889
Lowe's Cos. Inc.	4.800%	4/1/26	13,000	12,893
Lowe's Cos. Inc.	2.500%	4/15/26	19,425	18,504
Lowe's Cos. Inc.	3.350%	4/1/27	5,250	5,012

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Lowe's Cos. Inc.	3.100%	5/3/27	12,618	11,946
Lowe's Cos. Inc.	1.300%	4/15/28	8,725	7,612
Lowe's Cos. Inc.	1.700%	9/15/28	7,730	6,755
Lowe's Cos. Inc.	6.500%	3/15/29	267	285
Lowe's Cos. Inc.	3.650%	4/5/29	23,780	22,378
Lowe's Cos. Inc.	4.500%	4/15/30	5,255	5,101
Lowe's Cos. Inc.	1.700%	10/15/30	10,000	8,163
Lowe's Cos. Inc.	2.625%	4/1/31	26,500	22,624
Lowe's Cos. Inc.	3.750%	4/1/32	27,250	24,737
Lowe's Cos. Inc.	5.000%	4/15/33	10,000	9,846
Lowe's Cos. Inc.	5.150%	7/1/33	8,000	7,960
Lowe's Cos. Inc.	5.000%	4/15/40	6,775	6,322
Lowe's Cos. Inc.	2.800%	9/15/41	26,033	17,853
Lowe's Cos. Inc.	4.650%	4/15/42	2,500	2,183
Lowe's Cos. Inc.	4.250%	9/15/44	541	432
Lowe's Cos. Inc.	3.700%	4/15/46	10,025	7,361
Lowe's Cos. Inc.	4.050%	5/3/47	19,622	15,153
Lowe's Cos. Inc.	4.550%	4/5/49	9,520	7,884
Lowe's Cos. Inc.	5.125%	4/15/50	4,000	3,624
Lowe's Cos. Inc.	3.000%	10/15/50	8,468	5,301
Lowe's Cos. Inc.	3.500%	4/1/51	5,000	3,422
Lowe's Cos. Inc.	4.250%	4/1/52	26,045	20,474
Lowe's Cos. Inc.	5.625%	4/15/53	15,000	14,525
Lowe's Cos. Inc.	5.750%	7/1/53	2,090	2,060
Lowe's Cos. Inc.	4.450%	4/1/62	4,150	3,230
Lowe's Cos. Inc.	5.800%	9/15/62	14,000	13,601
Lowe's Cos. Inc.	5.850%	4/1/63	8,090	7,894
Magna International Inc.	4.150%	10/1/25	2,775	2,730
Magna International Inc.	5.050%	3/14/29	12,500	12,482
Magna International Inc.	2.450%	6/15/30	5,000	4,313
Magna International Inc.	5.500%	3/21/33	5,500	5,594
Marriott International Inc.	3.750%	3/15/25	7,409	7,310
Marriott International Inc.	3.750%	10/1/25	4,190	4,102
4 Marriott International Inc.	3.125%	6/15/26	10,235	9,822
Marriott International Inc.	5.000%	10/15/27	10,000	9,973
Marriott International Inc.	5.550%	10/15/28	8,830	8,948
4 Marriott International Inc.	4.650%	12/1/28	15,073	14,760
Marriott International Inc.	4.900%	4/15/29	16,000	15,830
Marriott International Inc.	4.875%	5/15/29	8,500	8,392
4 Marriott International Inc.	4.625%	6/15/30	14,100	13,682
4 Marriott International Inc.	2.850%	4/15/31	15,500	13,270
4 Marriott International Inc.	3.500%	10/15/32	7,971	6,919
4 Marriott International Inc.	2.750%	10/15/33	5,000	4,037
Marriott International Inc.	5.300%	5/15/34	12,000	11,777
Masco Corp.	3.500%	11/15/27	8,550	8,079
Masco Corp.	1.500%	2/15/28	5,000	4,383
Masco Corp.	2.000%	10/1/30	3,175	2,613
Masco Corp.	2.000%	2/15/31	9,000	7,334
Masco Corp.	4.500%	5/15/47	3,546	2,934
Masco Corp.	3.125%	2/15/51	7,500	4,860
4 Massachusetts Institute of Technology	3.959%	7/1/38	145	132
4 Massachusetts Institute of Technology	2.989%	7/1/50	5,580	3,918
4 Massachusetts Institute of Technology	2.294%	7/1/51	1,012	607
Massachusetts Institute of Technology	3.067%	4/1/52	5,300	3,765
Massachusetts Institute of Technology	5.600%	7/1/11	8,431	8,912
Massachusetts Institute of Technology	4.678%	7/1/14	14,957	13,253
Massachusetts Institute of Technology	3.885%	7/1/16	2,265	1,668
Mattel Inc.	5.450%	11/1/41	3,596	3,221
4 McDonald's Corp.	3.300%	7/1/25	6,100	5,975
4 McDonald's Corp.	3.700%	1/30/26	17,615	17,214
4 McDonald's Corp.	3.500%	3/1/27	8,960	8,601
4 McDonald's Corp.	3.500%	7/1/27	9,000	8,625
4 McDonald's Corp.	3.800%	4/1/28	11,475	11,018
McDonald's Corp.	4.800%	8/14/28	12,000	11,927
4 McDonald's Corp.	5.000%	5/17/29	6,200	6,195
4 McDonald's Corp.	2.625%	9/1/29	13,110	11,748
4 McDonald's Corp.	2.125%	3/1/30	11,855	10,180
4 McDonald's Corp.	3.600%	7/1/30	10,716	9,934
McDonald's Corp.	4.950%	8/14/33	7,000	6,892
4 McDonald's Corp.	5.200%	5/17/34	8,400	8,426

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4	McDonald's Corp.	4.700%	12/9/35	12,900	12,251
4	McDonald's Corp.	6.300%	10/15/37	425	455
4	McDonald's Corp.	6.300%	3/1/38	8,053	8,636
4	McDonald's Corp.	5.700%	2/1/39	7,793	7,966
4	McDonald's Corp.	3.700%	2/15/42	5,375	4,212
4	McDonald's Corp.	3.625%	5/1/43	4,300	3,284
4	McDonald's Corp.	4.600%	5/26/45	8,860	7,665
4	McDonald's Corp.	4.875%	12/9/45	21,500	19,321
4	McDonald's Corp.	4.450%	3/1/47	9,890	8,302
4	McDonald's Corp.	4.450%	9/1/48	3,736	3,139
4	McDonald's Corp.	3.625%	9/1/49	15,344	11,131
4	McDonald's Corp.	4.200%	4/1/50	10,000	7,977
4	McDonald's Corp.	5.150%	9/9/52	29,000	26,770
	McDonald's Corp.	5.450%	8/14/53	9,000	8,696
	MDC Holdings Inc.	3.850%	1/15/30	9,000	8,540
	MDC Holdings Inc.	2.500%	1/15/31	4,100	3,648
	MDC Holdings Inc.	6.000%	1/15/43	3,000	3,154
7	Mercedes-Benz Finance North America LLC	2.625%	3/10/30	1,000	884
	Mercedes-Benz Finance North America LLC	8.500%	1/18/31	8,820	10,487
7	Mercedes-Benz Finance North America LLC	2.450%	3/2/31	4,000	3,432
	Mohawk Industries Inc.	5.850%	9/18/28	4,000	4,081
	Mohawk Industries Inc.	3.625%	5/15/30	5,625	5,154
	NIKE Inc.	2.400%	3/27/25	9,125	8,926
	NIKE Inc.	2.375%	11/1/26	11,270	10,623
	NIKE Inc.	2.750%	3/27/27	7,374	6,983
	NIKE Inc.	2.850%	3/27/30	17,075	15,367
	NIKE Inc.	3.250%	3/27/40	11,500	8,969
	NIKE Inc.	3.625%	5/1/43	3,025	2,390
	NIKE Inc.	3.875%	11/1/45	2,575	2,066
	NIKE Inc.	3.375%	11/1/46	5,125	3,776
	NIKE Inc.	3.375%	3/27/50	11,000	7,921
4	Northeastern University	2.894%	10/1/50	3,140	2,127
4	Northwestern University	4.643%	12/1/44	9,550	9,044
4	Northwestern University	2.640%	12/1/50	3,000	1,969
4	Northwestern University	3.662%	12/1/57	2,100	1,593
	NVR Inc.	3.000%	5/15/30	9,072	8,038
	O'Reilly Automotive Inc.	3.550%	3/15/26	1,525	1,478
	O'Reilly Automotive Inc.	5.750%	11/20/26	3,500	3,534
	O'Reilly Automotive Inc.	3.600%	9/1/27	11,795	11,239
	O'Reilly Automotive Inc.	4.350%	6/1/28	1,675	1,630
	O'Reilly Automotive Inc.	3.900%	6/1/29	11,216	10,606
	O'Reilly Automotive Inc.	4.200%	4/1/30	17,950	17,101
	O'Reilly Automotive Inc.	1.750%	3/15/31	3,125	2,521
	O'Reilly Automotive Inc.	4.700%	6/15/32	10,000	9,655
	Owens Corning	3.400%	8/15/26	2,025	1,941
	Owens Corning	5.500%	6/15/27	2,500	2,522
	Owens Corning	3.950%	8/15/29	4,100	3,873
	Owens Corning	3.875%	6/1/30	4,275	3,981
	Owens Corning	5.700%	6/15/34	9,255	9,343
	Owens Corning	7.000%	12/1/36	1,787	1,984
	Owens Corning	4.300%	7/15/47	8,075	6,488
	Owens Corning	4.400%	1/30/48	4,100	3,307
	Owens Corning	5.950%	6/15/54	10,200	10,269
4	President & Fellows of Harvard College	4.609%	2/15/35	12,700	12,430
	President & Fellows of Harvard College	4.875%	10/15/40	3,680	3,584
	President & Fellows of Harvard College	3.150%	7/15/46	6,300	4,642
	President & Fellows of Harvard College	2.517%	10/15/50	6,565	4,143
	President & Fellows of Harvard College	3.745%	11/15/52	5,300	4,263
	President & Fellows of Harvard College	3.300%	7/15/56	3,300	2,368
	PulteGroup Inc.	5.000%	1/15/27	6,780	6,729
	PulteGroup Inc.	6.375%	5/15/33	10,340	10,865
	PulteGroup Inc.	6.000%	2/15/35	4,000	4,111
	Ralph Lauren Corp.	3.750%	9/15/25	3,850	3,772
	Ralph Lauren Corp.	2.950%	6/15/30	8,000	7,142
4	Rockefeller Foundation	2.492%	10/1/50	10,100	6,262
	Ross Stores Inc.	1.875%	4/15/31	10,000	8,184
	Sands China Ltd.	5.125%	8/8/25	19,450	19,292
	Sands China Ltd.	4.050%	1/8/26	10,375	10,040
	Sands China Ltd.	2.300%	3/8/27	7,600	6,929
	Sands China Ltd.	5.400%	8/8/28	20,600	20,169

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Sands China Ltd.	2.850%	3/8/29	7,100	6,214
Sands China Ltd.	4.375%	6/18/30	7,600	6,997
Sands China Ltd.	3.250%	8/8/31	6,525	5,479
Snap-on Inc.	3.250%	3/1/27	4,475	4,295
Snap-on Inc.	4.100%	3/1/48	4,600	3,763
Snap-on Inc.	3.100%	5/1/50	5,225	3,560
Stanley Black & Decker Inc.	3.400%	3/1/26	4,724	4,577
Stanley Black & Decker Inc.	4.250%	11/15/28	1,025	989
Stanley Black & Decker Inc.	2.300%	3/15/30	13,300	11,325
Stanley Black & Decker Inc.	5.200%	9/1/40	2,950	2,752
Stanley Black & Decker Inc.	4.850%	11/15/48	15,248	12,879
Starbucks Corp.	3.800%	8/15/25	1,354	1,331
Starbucks Corp.	4.750%	2/15/26	5,000	4,965
Starbucks Corp.	2.450%	6/15/26	20,813	19,773
Starbucks Corp.	4.850%	2/8/27	11,300	11,242
Starbucks Corp.	2.000%	3/12/27	10,000	9,227
Starbucks Corp.	3.500%	3/1/28	5,575	5,288
Starbucks Corp.	4.000%	11/15/28	5,100	4,913
Starbucks Corp.	3.550%	8/15/29	10,000	9,367
Starbucks Corp.	2.250%	3/12/30	12,000	10,335
Starbucks Corp.	2.550%	11/15/30	25,718	22,174
Starbucks Corp.	4.900%	2/15/31	5,050	4,997
Starbucks Corp.	3.000%	2/14/32	10,000	8,664
Starbucks Corp.	4.800%	2/15/33	5,500	5,361
Starbucks Corp.	5.000%	2/15/34	5,050	4,934
Starbucks Corp.	4.300%	6/15/45	2,535	2,085
Starbucks Corp.	3.750%	12/1/47	8,500	6,309
Starbucks Corp.	4.500%	11/15/48	13,801	11,518
Starbucks Corp.	4.450%	8/15/49	8,000	6,586
Starbucks Corp.	3.350%	3/12/50	8,000	5,455
Starbucks Corp.	3.500%	11/15/50	10,700	7,530
Tapestry Inc.	7.050%	11/27/25	2,000	2,034
Tapestry Inc.	7.000%	11/27/26	2,500	2,569
4 Tapestry Inc.	4.125%	7/15/27	1,496	1,434
Tapestry Inc.	7.350%	11/27/28	15,200	15,771
Tapestry Inc.	7.700%	11/27/30	11,100	11,587
Tapestry Inc.	3.050%	3/15/32	5,000	4,030
Tapestry Inc.	7.850%	11/27/33	14,000	14,729
Thomas Jefferson University	3.847%	11/1/57	5,650	4,225
TJX Cos. Inc.	2.250%	9/15/26	23,275	21,926
TJX Cos. Inc.	1.150%	5/15/28	7,550	6,582
TJX Cos. Inc.	3.875%	4/15/30	8,000	7,583
TJX Cos. Inc.	1.600%	5/15/31	5,600	4,512
TJX Cos. Inc.	4.500%	4/15/50	5,000	4,447
Toll Brothers Finance Corp.	4.350%	2/15/28	9,000	8,688
Toll Brothers Finance Corp.	3.800%	11/1/29	1,000	925
Toyota Motor Corp.	1.339%	3/25/26	13,800	12,936
Toyota Motor Corp.	5.275%	7/13/26	5,570	5,588
Toyota Motor Corp.	5.118%	7/13/28	5,400	5,438
Toyota Motor Corp.	3.669%	7/20/28	6,598	6,352
Toyota Motor Corp.	2.362%	3/25/31	5,000	4,312
Toyota Motor Corp.	5.123%	7/13/33	2,000	2,083
Toyota Motor Credit Corp.	3.950%	6/30/25	5,000	4,929
Toyota Motor Credit Corp.	5.600%	9/11/25	8,750	8,783
4 Toyota Motor Credit Corp.	0.800%	10/16/25	8,000	7,562
Toyota Motor Credit Corp.	5.400%	11/10/25	10,000	10,020
4 Toyota Motor Credit Corp.	4.800%	1/5/26	8,000	7,959
4 Toyota Motor Credit Corp.	0.800%	1/9/26	7,000	6,559
Toyota Motor Credit Corp.	5.200%	5/15/26	12,500	12,518
Toyota Motor Credit Corp.	4.450%	5/18/26	8,633	8,526
4 Toyota Motor Credit Corp.	1.125%	6/18/26	14,000	12,965
4 Toyota Motor Credit Corp.	5.000%	8/14/26	5,500	5,487
Toyota Motor Credit Corp.	5.400%	11/20/26	10,210	10,281
4 Toyota Motor Credit Corp.	3.200%	1/11/27	7,032	6,729
4 Toyota Motor Credit Corp.	1.900%	1/13/27	3,800	3,515
4 Toyota Motor Credit Corp.	5.000%	3/19/27	10,500	10,497
4 Toyota Motor Credit Corp.	1.150%	8/13/27	9,277	8,273
4 Toyota Motor Credit Corp.	4.550%	9/20/27	5,000	4,937
4 Toyota Motor Credit Corp.	5.450%	11/10/27	6,975	7,075
4 Toyota Motor Credit Corp.	3.050%	1/11/28	11,475	10,774

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Toyota Motor Credit Corp.	4.625%	1/12/28	15,000	14,860
4 Toyota Motor Credit Corp.	1.900%	4/6/28	7,700	6,910
4 Toyota Motor Credit Corp.	5.250%	9/11/28	8,500	8,598
4 Toyota Motor Credit Corp.	4.650%	1/5/29	7,500	7,408
Toyota Motor Credit Corp.	3.650%	1/8/29	6,960	6,608
Toyota Motor Credit Corp.	5.050%	5/16/29	10,500	10,535
4 Toyota Motor Credit Corp.	2.150%	2/13/30	9,575	8,264
4 Toyota Motor Credit Corp.	3.375%	4/1/30	10,000	9,200
4 Toyota Motor Credit Corp.	4.550%	5/17/30	17,945	17,534
Toyota Motor Credit Corp.	5.550%	11/20/30	10,000	10,272
4 Toyota Motor Credit Corp.	1.650%	1/10/31	5,000	4,060
Toyota Motor Credit Corp.	5.100%	3/21/31	20,000	19,996
Toyota Motor Credit Corp.	1.900%	9/12/31	16,000	12,985
4 Toyota Motor Credit Corp.	2.400%	1/13/32	2,000	1,674
Toyota Motor Credit Corp.	4.700%	1/12/33	5,000	4,861
4 Toyota Motor Credit Corp.	4.800%	1/5/34	13,500	13,110
Tractor Supply Co.	1.750%	11/1/30	5,750	4,658
Tractor Supply Co.	5.250%	5/15/33	7,500	7,443
4 Trustees of Boston College	3.129%	7/1/52	4,050	2,849
4 Trustees of Boston University	4.061%	10/1/48	3,035	2,572
Trustees of Princeton University	5.700%	3/1/39	5,830	6,211
4 Trustees of Princeton University	2.516%	7/1/50	7,575	4,894
Trustees of Princeton University	4.201%	3/1/52	3,300	2,903
4 Trustees of the University of Pennsylvania	2.396%	10/1/50	3,750	2,277
Trustees of the University of Pennsylvania	4.674%	9/1/12	4,798	4,214
Trustees of the University of Pennsylvania	3.610%	2/15/19	60	41
4 University of Chicago	2.547%	4/1/50	8,050	5,271
4 University of Chicago	4.003%	10/1/53	5,300	4,330
4 University of Miami	4.063%	4/1/52	5,550	4,467
4 University of Notre Dame du Lac	3.438%	2/15/45	8,925	7,000
4 University of Notre Dame du Lac	3.394%	2/15/48	2,710	2,090
4 University of Southern California	3.028%	10/1/39	9,251	7,402
4 University of Southern California	3.841%	10/1/47	9,550	7,850
4 University of Southern California	2.945%	10/1/51	12,400	8,391
University of Southern California	4.976%	10/1/53	3,200	3,101
University of Southern California	5.250%	10/1/11	2,250	2,193
4 University of Southern California	3.226%	10/1/20	1,975	1,178
VF Corp.	2.800%	4/23/27	2,930	2,675
VF Corp.	2.950%	4/23/30	5,059	4,200
4 Washington University	3.524%	4/15/54	5,620	4,305
Washington University	4.349%	4/15/22	5,760	4,661
Whirlpool Corp.	4.750%	2/26/29	16,200	15,942
Whirlpool Corp.	2.400%	5/15/31	2,850	2,345
Whirlpool Corp.	4.700%	5/14/32	3,000	2,854
Whirlpool Corp.	5.500%	3/1/33	6,500	6,409
Whirlpool Corp.	4.500%	6/1/46	4,435	3,552
Whirlpool Corp.	4.600%	5/15/50	3,500	2,789
4 William Marsh Rice University	3.574%	5/15/45	8,510	6,886
4 Yale University	1.482%	4/15/30	5,300	4,427
4 Yale University	2.402%	4/15/50	8,065	5,020
				5,097,566
Consumer Staples (1.7%)				
Ahold Finance USA LLC	6.875%	5/1/29	4,325	4,629
Altria Group Inc.	4.400%	2/14/26	28,775	28,310
Altria Group Inc.	2.625%	9/16/26	11,294	10,642
Altria Group Inc.	4.800%	2/14/29	12,275	12,073
Altria Group Inc.	3.400%	5/6/30	9,000	8,137
Altria Group Inc.	2.450%	2/4/32	12,350	9,981
Altria Group Inc.	5.800%	2/14/39	8,860	8,853
Altria Group Inc.	3.400%	2/4/41	25,500	18,356
Altria Group Inc.	4.250%	8/9/42	10,376	8,249
Altria Group Inc.	4.500%	5/2/43	16,209	13,318
Altria Group Inc.	5.375%	1/31/44	2,457	2,302
Altria Group Inc.	3.875%	9/16/46	23,289	16,777
Altria Group Inc.	5.950%	2/14/49	20,303	19,915
Altria Group Inc.	4.450%	5/6/50	9,990	7,668
Altria Group Inc.	3.700%	2/4/51	21,460	14,454
Altria Group Inc.	6.200%	2/14/59	2,521	2,515
4 Anheuser-Busch Cos. LLC	4.700%	2/1/36	102,511	97,680

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 Anheuser-Busch Cos. LLC	4.900%	2/1/46	177,361	163,331
Anheuser-Busch InBev Finance Inc.	4.700%	2/1/36	9,575	9,075
Anheuser-Busch InBev Finance Inc.	4.625%	2/1/44	14,690	13,083
Anheuser-Busch InBev Finance Inc.	4.900%	2/1/46	21,742	19,890
Anheuser-Busch InBev Worldwide Inc.	4.750%	1/23/29	66,642	66,252
Anheuser-Busch InBev Worldwide Inc.	3.500%	6/1/30	28,870	26,818
Anheuser-Busch InBev Worldwide Inc.	5.000%	6/15/34	10,725	10,644
Anheuser-Busch InBev Worldwide Inc.	4.375%	4/15/38	24,615	22,405
Anheuser-Busch InBev Worldwide Inc.	8.200%	1/15/39	7,575	9,632
Anheuser-Busch InBev Worldwide Inc.	5.450%	1/23/39	20,281	20,560
Anheuser-Busch InBev Worldwide Inc.	8.000%	11/15/39	1,500	1,897
Anheuser-Busch InBev Worldwide Inc.	4.350%	6/1/40	15,000	13,231
Anheuser-Busch InBev Worldwide Inc.	4.950%	1/15/42	8,776	8,227
Anheuser-Busch InBev Worldwide Inc.	4.600%	4/15/48	12,341	10,916
Anheuser-Busch InBev Worldwide Inc.	4.439%	10/6/48	40,307	34,503
Anheuser-Busch InBev Worldwide Inc.	5.550%	1/23/49	23,448	23,623
Anheuser-Busch InBev Worldwide Inc.	4.750%	4/15/58	5,580	4,941
Anheuser-Busch InBev Worldwide Inc.	5.800%	1/23/59	7,050	7,339
Archer-Daniels-Midland Co.	2.500%	8/11/26	8,750	8,293
Archer-Daniels-Midland Co.	2.900%	3/1/32	14,837	12,689
Archer-Daniels-Midland Co.	5.935%	10/1/32	530	565
Archer-Daniels-Midland Co.	5.375%	9/15/35	2,395	2,422
Archer-Daniels-Midland Co.	3.750%	9/15/47	5,750	4,334
Archer-Daniels-Midland Co.	4.500%	3/15/49	13,325	11,329
Archer-Daniels-Midland Co.	2.700%	9/15/51	5,000	3,065
Avery Dennison Corp.	4.875%	12/6/28	6,887	6,785
Avery Dennison Corp.	2.650%	4/30/30	8,200	7,131
Avery Dennison Corp.	5.750%	3/15/33	13,000	13,304
BAT Capital Corp.	2.789%	9/6/24	826	821
BAT Capital Corp.	3.215%	9/6/26	10,933	10,435
BAT Capital Corp.	4.700%	4/2/27	26,873	26,455
BAT Capital Corp.	3.557%	8/15/27	8,366	7,944
BAT Capital Corp.	2.259%	3/25/28	35,625	31,913
BAT Capital Corp.	3.462%	9/6/29	7,693	7,010
BAT Capital Corp.	4.906%	4/2/30	11,805	11,507
BAT Capital Corp.	6.343%	8/2/30	11,000	11,487
BAT Capital Corp.	5.834%	2/20/31	10,000	10,137
BAT Capital Corp.	2.726%	3/25/31	24,000	20,262
BAT Capital Corp.	4.742%	3/16/32	10,000	9,486
BAT Capital Corp.	6.421%	8/2/33	13,905	14,527
BAT Capital Corp.	6.000%	2/20/34	10,003	10,111
BAT Capital Corp.	4.390%	8/15/37	29,975	25,290
BAT Capital Corp.	7.079%	8/2/43	12,000	12,670
BAT Capital Corp.	4.540%	8/15/47	23,406	17,983
BAT Capital Corp.	4.758%	9/6/49	9,025	7,104
BAT Capital Corp.	5.282%	4/2/50	8,450	7,139
BAT Capital Corp.	5.650%	3/16/52	6,250	5,583
BAT Capital Corp.	7.081%	8/2/53	20,000	21,286
BAT International Finance plc	1.668%	3/25/26	21,509	20,159
BAT International Finance plc	4.448%	3/16/28	8,000	7,744
BAT International Finance plc	5.931%	2/2/29	11,000	11,258
Brown-Forman Corp.	4.750%	4/15/33	12,000	11,746
Brown-Forman Corp.	4.500%	7/15/45	3,895	3,419
Bunge Ltd. Finance Corp.	1.630%	8/17/25	8,888	8,503
Bunge Ltd. Finance Corp.	3.250%	8/15/26	7,368	7,051
Bunge Ltd. Finance Corp.	3.750%	9/25/27	3,750	3,581
Bunge Ltd. Finance Corp.	2.750%	5/14/31	12,250	10,491
Campbell Soup Co.	3.950%	3/15/25	6,660	6,576
Campbell Soup Co.	3.300%	3/19/25	9,125	8,971
Campbell Soup Co.	5.300%	3/20/26	5,000	4,988
Campbell Soup Co.	5.200%	3/19/27	6,000	6,009
Campbell Soup Co.	4.150%	3/15/28	11,950	11,575
Campbell Soup Co.	5.200%	3/21/29	6,800	6,809
Campbell Soup Co.	2.375%	4/24/30	5,450	4,695
Campbell Soup Co.	5.400%	3/21/34	11,383	11,314
Campbell Soup Co.	4.800%	3/15/48	1,500	1,309
Campbell Soup Co.	3.125%	4/24/50	6,998	4,549
Church & Dwight Co. Inc.	3.150%	8/1/27	3,575	3,393
Church & Dwight Co. Inc.	3.950%	8/1/47	3,350	2,635
Church & Dwight Co. Inc.	5.000%	6/15/52	8,000	7,428

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Clorox Co.	3.100%	10/1/27	6,100	5,736
Clorox Co.	3.900%	5/15/28	3,500	3,363
Clorox Co.	1.800%	5/15/30	9,313	7,769
Coca-Cola Co.	3.375%	3/25/27	3,029	2,925
Coca-Cola Co.	2.900%	5/25/27	1,875	1,778
Coca-Cola Co.	1.450%	6/1/27	17,848	16,310
Coca-Cola Co.	1.500%	3/5/28	6,500	5,812
Coca-Cola Co.	1.000%	3/15/28	8,000	7,021
Coca-Cola Co.	2.125%	9/6/29	6,200	5,459
Coca-Cola Co.	3.450%	3/25/30	10,125	9,468
Coca-Cola Co.	1.650%	6/1/30	25,093	21,038
Coca-Cola Co.	2.000%	3/5/31	20,000	16,753
Coca-Cola Co.	1.375%	3/15/31	18,000	14,453
Coca-Cola Co.	2.250%	1/5/32	7,000	5,897
Coca-Cola Co.	5.000%	5/13/34	7,500	7,525
Coca-Cola Co.	4.125%	3/25/40	3,880	3,389
Coca-Cola Co.	2.500%	6/1/40	12,100	8,488
Coca-Cola Co.	2.875%	5/5/41	6,000	4,408
Coca-Cola Co.	4.200%	3/25/50	5,775	4,940
Coca-Cola Co.	2.600%	6/1/50	21,475	13,345
Coca-Cola Co.	3.000%	3/5/51	5,100	3,442
Coca-Cola Co.	2.500%	3/15/51	27,325	16,570
Coca-Cola Co.	5.300%	5/13/54	6,325	6,282
Coca-Cola Co.	2.750%	6/1/60	2,800	1,696
Coca-Cola Co.	5.400%	5/13/64	8,825	8,746
Coca-Cola Consolidated Inc.	3.800%	11/25/25	8,117	7,936
Coca-Cola Consolidated Inc.	5.250%	6/1/29	8,350	8,385
Coca-Cola Consolidated Inc.	5.450%	6/1/34	3,392	3,422
Coca-Cola Femsa SAB de CV	2.750%	1/22/30	13,600	12,062
Coca-Cola Femsa SAB de CV	1.850%	9/1/32	4,275	3,312
Coca-Cola Femsa SAB de CV	5.250%	11/26/43	7,800	7,646
Colgate-Palmolive Co.	3.100%	8/15/25	2,650	2,592
Colgate-Palmolive Co.	3.100%	8/15/27	5,000	4,761
Colgate-Palmolive Co.	4.600%	3/1/28	10,000	9,988
Colgate-Palmolive Co.	3.250%	8/15/32	7,000	6,256
Colgate-Palmolive Co.	4.600%	3/1/33	5,500	5,400
4 Colgate-Palmolive Co.	4.000%	8/15/45	4,045	3,385
4 Colgate-Palmolive Co.	3.700%	8/1/47	7,922	6,270
Conagra Brands Inc.	4.600%	11/1/25	17,225	17,018
Conagra Brands Inc.	5.300%	10/1/26	7,309	7,301
Conagra Brands Inc.	1.375%	11/1/27	8,275	7,289
Conagra Brands Inc.	7.000%	10/1/28	700	744
Conagra Brands Inc.	4.850%	11/1/28	5,450	5,357
Conagra Brands Inc.	8.250%	9/15/30	4,010	4,604
Conagra Brands Inc.	5.300%	11/1/38	21,530	20,267
Conagra Brands Inc.	5.400%	11/1/48	4,317	3,974
Constellation Brands Inc.	4.400%	11/15/25	4,375	4,316
Constellation Brands Inc.	4.750%	12/1/25	4,777	4,726
Constellation Brands Inc.	5.000%	2/2/26	3,000	2,992
Constellation Brands Inc.	3.700%	12/6/26	17,788	17,179
Constellation Brands Inc.	3.500%	5/9/27	13,275	12,672
Constellation Brands Inc.	4.350%	5/9/27	5,636	5,501
Constellation Brands Inc.	3.600%	2/15/28	7,070	6,700
Constellation Brands Inc.	4.800%	1/15/29	7,500	7,397
Constellation Brands Inc.	3.150%	8/1/29	9,700	8,800
Constellation Brands Inc.	2.875%	5/1/30	8,308	7,334
Constellation Brands Inc.	2.250%	8/1/31	4,235	3,476
Constellation Brands Inc.	4.750%	5/9/32	5,000	4,808
Constellation Brands Inc.	4.900%	5/1/33	8,000	7,722
Constellation Brands Inc.	4.500%	5/9/47	7,883	6,582
Constellation Brands Inc.	4.100%	2/15/48	4,550	3,585
Constellation Brands Inc.	5.250%	11/15/48	4,375	4,074
Constellation Brands Inc.	3.750%	5/1/50	7,925	5,837
Costco Wholesale Corp.	3.000%	5/18/27	16,532	15,811
Costco Wholesale Corp.	1.375%	6/20/27	32,824	29,823
Costco Wholesale Corp.	1.600%	4/20/30	52,373	44,004
Costco Wholesale Corp.	1.750%	4/20/32	20,850	16,739
Delhaize America LLC	9.000%	4/15/31	1,930	2,275
Diageo Capital plc	1.375%	9/29/25	7,500	7,139
Diageo Capital plc	5.200%	10/24/25	3,345	3,339

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Diageo Capital plc	5.300%	10/24/27	7,080	7,141
Diageo Capital plc	3.875%	5/18/28	1,000	963
Diageo Capital plc	2.000%	4/29/30	8,460	7,212
Diageo Capital plc	2.125%	4/29/32	9,824	7,969
Diageo Capital plc	5.500%	1/24/33	14,000	14,384
Diageo Capital plc	5.625%	10/5/33	10,325	10,720
Diageo Capital plc	5.875%	9/30/36	1,500	1,578
Diageo Capital plc	3.875%	4/29/43	17,969	14,728
Diageo Investment Corp.	7.450%	4/15/35	1,450	1,694
Diageo Investment Corp.	4.250%	5/11/42	1,512	1,319
Dollar General Corp.	4.150%	11/1/25	7,180	7,043
Dollar General Corp.	3.875%	4/15/27	5,525	5,310
Dollar General Corp.	4.625%	11/1/27	2,000	1,956
Dollar General Corp.	4.125%	5/1/28	4,475	4,308
Dollar General Corp.	5.200%	7/5/28	4,575	4,564
Dollar General Corp.	3.500%	4/3/30	4,464	4,077
Dollar General Corp.	5.000%	11/1/32	7,000	6,822
Dollar General Corp.	5.450%	7/5/33	11,000	10,938
Dollar General Corp.	4.125%	4/3/50	20,932	15,879
Dollar Tree Inc.	4.200%	5/15/28	11,270	10,821
Dollar Tree Inc.	2.650%	12/1/31	10,000	8,309
Dollar Tree Inc.	3.375%	12/1/51	4,175	2,717
Estee Lauder Cos. Inc.	3.150%	3/15/27	6,431	6,141
Estee Lauder Cos. Inc.	4.375%	5/15/28	5,000	4,898
Estee Lauder Cos. Inc.	2.375%	12/1/29	6,000	5,263
Estee Lauder Cos. Inc.	2.600%	4/15/30	15,600	13,679
Estee Lauder Cos. Inc.	1.950%	3/15/31	11,000	9,039
Estee Lauder Cos. Inc.	4.650%	5/15/33	7,362	7,109
Estee Lauder Cos. Inc.	6.000%	5/15/37	8,000	8,491
Estee Lauder Cos. Inc.	4.375%	6/15/45	4,375	3,712
Estee Lauder Cos. Inc.	4.150%	3/15/47	1,880	1,532
Estee Lauder Cos. Inc.	3.125%	12/1/49	2,052	1,371
Estee Lauder Cos. Inc.	5.150%	5/15/53	7,362	6,897
Flowers Foods Inc.	3.500%	10/1/26	3,500	3,359
Flowers Foods Inc.	2.400%	3/15/31	11,381	9,468
General Mills Inc.	4.700%	1/30/27	2,175	2,148
General Mills Inc.	3.200%	2/10/27	12,065	11,494
General Mills Inc.	4.200%	4/17/28	32,580	31,553
General Mills Inc.	2.875%	4/15/30	6,891	6,109
General Mills Inc.	2.250%	10/14/31	4,300	3,533
General Mills Inc.	4.950%	3/29/33	24,987	24,340
General Mills Inc.	5.400%	6/15/40	5,050	4,946
General Mills Inc.	3.000%	2/1/51	6,265	4,002
Haleon US Capital LLC	3.375%	3/24/27	29,175	27,843
Haleon US Capital LLC	3.375%	3/24/29	11,650	10,817
Haleon US Capital LLC	3.625%	3/24/32	29,500	26,411
Haleon US Capital LLC	4.000%	3/24/52	12,250	9,713
Hershey Co.	3.200%	8/21/25	5,028	4,919
Hershey Co.	2.300%	8/15/26	500	472
Hershey Co.	4.250%	5/4/28	6,427	6,322
Hershey Co.	2.450%	11/15/29	5,381	4,778
Hershey Co.	1.700%	6/1/30	2,145	1,794
Hershey Co.	4.500%	5/4/33	6,670	6,482
Hershey Co.	3.375%	8/15/46	300	221
Hershey Co.	3.125%	11/15/49	2,035	1,393
Hershey Co.	2.650%	6/1/50	2,595	1,618
Hormel Foods Corp.	4.800%	3/30/27	6,000	5,978
Hormel Foods Corp.	1.700%	6/3/28	14,000	12,434
Hormel Foods Corp.	1.800%	6/11/30	8,575	7,202
Hormel Foods Corp.	3.050%	6/3/51	10,002	6,599
Ingredion Inc.	3.200%	10/1/26	5,041	4,811
Ingredion Inc.	2.900%	6/1/30	8,075	7,119
Ingredion Inc.	3.900%	6/1/50	1,650	1,221
J M Smucker Co.	3.500%	3/15/25	6,034	5,940
J M Smucker Co.	3.375%	12/15/27	4,220	3,999
J M Smucker Co.	5.900%	11/15/28	4,259	4,387
J M Smucker Co.	2.375%	3/15/30	7,875	6,813
J M Smucker Co.	2.125%	3/15/32	5,400	4,321
J M Smucker Co.	6.200%	11/15/33	12,000	12,600
J M Smucker Co.	4.250%	3/15/35	4,750	4,248

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
J M Smucker Co.	2.750%	9/15/41	2,100	1,386
J M Smucker Co.	6.500%	11/15/43	13,270	13,976
J M Smucker Co.	3.550%	3/15/50	1,750	1,201
J M Smucker Co.	6.500%	11/15/53	16,000	17,176
JBS USA Holding Lux Sarl	2.500%	1/15/27	11,500	10,691
JBS USA Holding Lux Sarl	5.125%	2/1/28	10,000	9,882
JBS USA Holding Lux Sarl	3.000%	2/2/29	3,057	2,726
JBS USA Holding Lux Sarl	5.500%	1/15/30	8,000	7,878
JBS USA Holding Lux Sarl	3.750%	12/1/31	7,000	6,116
JBS USA Holding Lux Sarl	3.000%	5/15/32	3,000	2,458
JBS USA Holding Lux Sarl	5.750%	4/1/33	17,191	17,097
7 JBS USA Holding Lux Sarl	6.750%	3/15/34	17,401	18,406
JBS USA Holding Lux Sarl	4.375%	2/2/52	24,625	18,245
JBS USA Holding Lux Sarl	6.500%	12/1/52	22,700	22,567
7 JBS USA Holding Lux Sarl	7.250%	11/15/53	7,016	7,605
Kellanova	3.250%	4/1/26	5,025	4,847
Kellanova	3.400%	11/15/27	10,475	9,912
Kellanova	4.300%	5/15/28	4,850	4,722
Kellanova	2.100%	6/1/30	4,850	4,103
4 Kellanova	7.450%	4/1/31	8,000	8,948
Kellanova	4.500%	4/1/46	7,650	6,382
Kellanova	5.750%	5/16/54	3,250	3,248
Kenvue Inc.	5.500%	3/22/25	8,000	8,000
Kenvue Inc.	5.350%	3/22/26	8,000	8,020
Kenvue Inc.	5.050%	3/22/28	10,500	10,555
Kenvue Inc.	5.000%	3/22/30	12,000	12,042
Kenvue Inc.	4.900%	3/22/33	32,255	31,892
Kenvue Inc.	5.100%	3/22/43	11,000	10,613
Kenvue Inc.	5.050%	3/22/53	16,000	15,084
Kenvue Inc.	5.200%	3/22/63	8,200	7,745
Keurig Dr Pepper Inc.	3.400%	11/15/25	6,485	6,311
Keurig Dr Pepper Inc.	2.550%	9/15/26	5,500	5,188
4 Keurig Dr Pepper Inc.	5.100%	3/15/27	6,800	6,802
Keurig Dr Pepper Inc.	3.430%	6/15/27	8,500	8,104
Keurig Dr Pepper Inc.	5.050%	3/15/29	9,490	9,477
Keurig Dr Pepper Inc.	3.950%	4/15/29	20,535	19,526
Keurig Dr Pepper Inc.	3.200%	5/1/30	33,750	30,423
4 Keurig Dr Pepper Inc.	2.250%	3/15/31	3,000	2,496
4 Keurig Dr Pepper Inc.	5.200%	3/15/31	13,000	12,972
Keurig Dr Pepper Inc.	4.050%	4/15/32	11,000	10,212
Keurig Dr Pepper Inc.	5.300%	3/15/34	13,060	12,994
Keurig Dr Pepper Inc.	4.500%	11/15/45	5,525	4,707
Keurig Dr Pepper Inc.	4.420%	12/15/46	4,000	3,357
Keurig Dr Pepper Inc.	3.800%	5/1/50	7,100	5,284
Keurig Dr Pepper Inc.	3.350%	3/15/51	3,750	2,560
Keurig Dr Pepper Inc.	4.500%	4/15/52	13,000	10,834
Kimberly-Clark Corp.	3.050%	8/15/25	3,075	3,003
Kimberly-Clark Corp.	2.750%	2/15/26	3,625	3,492
Kimberly-Clark Corp.	1.050%	9/15/27	1,750	1,552
Kimberly-Clark Corp.	3.950%	11/1/28	3,575	3,449
Kimberly-Clark Corp.	3.200%	4/25/29	3,875	3,612
Kimberly-Clark Corp.	3.100%	3/26/30	6,060	5,541
Kimberly-Clark Corp.	2.000%	11/2/31	7,200	5,977
Kimberly-Clark Corp.	6.625%	8/1/37	300	341
Kimberly-Clark Corp.	5.300%	3/1/41	8,275	8,138
Kimberly-Clark Corp.	3.900%	5/4/47	2,774	2,192
Kimberly-Clark Corp.	2.875%	2/7/50	4,105	2,732
Koninklijke Ahold Delhaize NV	5.700%	10/1/40	2,123	2,131
Kraft Heinz Foods Co.	3.000%	6/1/26	13,150	12,602
Kraft Heinz Foods Co.	3.875%	5/15/27	16,218	15,689
Kraft Heinz Foods Co.	3.750%	4/1/30	4,050	3,782
Kraft Heinz Foods Co.	5.000%	7/15/35	10,900	10,574
Kraft Heinz Foods Co.	6.875%	1/26/39	8,000	8,877
Kraft Heinz Foods Co.	6.500%	2/9/40	11,000	11,741
Kraft Heinz Foods Co.	5.000%	6/4/42	17,500	15,823
Kraft Heinz Foods Co.	5.200%	7/15/45	14,550	13,330
Kraft Heinz Foods Co.	4.375%	6/1/46	52,086	42,412
Kraft Heinz Foods Co.	4.875%	10/1/49	39,000	34,022
Kraft Heinz Foods Co.	5.500%	6/1/50	10,450	9,987
Kroger Co.	3.500%	2/1/26	3,127	3,035

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Kroger Co.	2.650%	10/15/26	4,107	3,879
Kroger Co.	4.500%	1/15/29	1,435	1,408
4 Kroger Co.	7.700%	6/1/29	4,025	4,437
Kroger Co.	8.000%	9/15/29	6,150	6,885
Kroger Co.	2.200%	5/1/30	5,031	4,277
Kroger Co.	1.700%	1/15/31	5,550	4,468
Kroger Co.	7.500%	4/1/31	1,125	1,262
Kroger Co.	6.900%	4/15/38	3,327	3,703
Kroger Co.	5.400%	7/15/40	4,010	3,901
Kroger Co.	5.000%	4/15/42	4,524	4,128
Kroger Co.	5.150%	8/1/43	2,350	2,154
Kroger Co.	3.875%	10/15/46	14,619	11,001
Kroger Co.	4.450%	2/1/47	17,409	14,379
Kroger Co.	4.650%	1/15/48	3,191	2,705
Kroger Co.	3.950%	1/15/50	6,575	5,066
McCormick & Co. Inc.	0.900%	2/15/26	6,000	5,588
McCormick & Co. Inc.	3.400%	8/15/27	10,500	9,976
McCormick & Co. Inc.	2.500%	4/15/30	4,100	3,555
McCormick & Co. Inc.	1.850%	2/15/31	9,390	7,623
McCormick & Co. Inc.	4.950%	4/15/33	5,000	4,878
McCormick & Co. Inc.	4.200%	8/15/47	1,820	1,506
Mead Johnson Nutrition Co.	4.125%	11/15/25	12,118	11,910
Mead Johnson Nutrition Co.	5.900%	11/1/39	6,160	6,290
Mead Johnson Nutrition Co.	4.600%	6/1/44	8,835	7,646
Molson Coors Beverage Co.	3.000%	7/15/26	27,194	26,036
Molson Coors Beverage Co.	5.000%	5/1/42	10,925	9,995
Molson Coors Beverage Co.	4.200%	7/15/46	22,025	17,587
Mondelez International Inc.	2.625%	3/17/27	6,000	5,625
Mondelez International Inc.	4.125%	5/7/28	7,500	7,288
Mondelez International Inc.	4.750%	2/20/29	5,450	5,385
Mondelez International Inc.	2.750%	4/13/30	9,006	7,982
Mondelez International Inc.	1.500%	2/4/31	5,100	4,075
Mondelez International Inc.	3.000%	3/17/32	7,750	6,680
Mondelez International Inc.	1.875%	10/15/32	14,245	11,192
Mondelez International Inc.	2.625%	9/4/50	15,275	9,134
PepsiCo Inc.	2.250%	3/19/25	12,188	11,924
PepsiCo Inc.	3.500%	7/17/25	4,000	3,929
PepsiCo Inc.	5.250%	11/10/25	6,000	6,019
PepsiCo Inc.	2.850%	2/24/26	15,866	15,329
PepsiCo Inc.	2.375%	10/6/26	37,221	35,177
PepsiCo Inc.	5.125%	11/10/26	5,000	5,022
PepsiCo Inc.	2.625%	3/19/27	17,500	16,491
PepsiCo Inc.	3.000%	10/15/27	37,525	35,480
PepsiCo Inc.	4.450%	5/15/28	10,675	10,601
PepsiCo Inc.	7.000%	3/1/29	3,527	3,853
PepsiCo Inc.	2.625%	7/29/29	12,309	11,134
PepsiCo Inc.	2.750%	3/19/30	27,510	24,636
PepsiCo Inc.	1.625%	5/1/30	16,520	13,829
PepsiCo Inc.	1.400%	2/25/31	10,000	8,034
PepsiCo Inc.	1.950%	10/21/31	14,000	11,529
PepsiCo Inc.	3.900%	7/18/32	10,681	9,972
PepsiCo Inc.	5.500%	1/15/40	2,500	2,538
PepsiCo Inc.	3.500%	3/19/40	9,500	7,709
PepsiCo Inc.	2.625%	10/21/41	6,353	4,434
PepsiCo Inc.	4.000%	3/5/42	4,800	4,096
PepsiCo Inc.	3.600%	8/13/42	4,100	3,257
PepsiCo Inc.	4.250%	10/22/44	3,525	3,048
PepsiCo Inc.	4.450%	4/14/46	3,925	3,466
PepsiCo Inc.	3.450%	10/6/46	15,075	11,346
PepsiCo Inc.	3.375%	7/29/49	10,020	7,249
PepsiCo Inc.	2.875%	10/15/49	9,400	6,235
PepsiCo Inc.	3.625%	3/19/50	9,708	7,378
PepsiCo Inc.	2.750%	10/21/51	10,500	6,659
PepsiCo Inc.	4.200%	7/18/52	10,760	8,971
PepsiCo Inc.	4.650%	2/15/53	5,000	4,517
PepsiCo Inc.	3.875%	3/19/60	2,000	1,557
Philip Morris International Inc.	3.375%	8/11/25	4,625	4,520
Philip Morris International Inc.	5.000%	11/17/25	10,000	9,950
Philip Morris International Inc.	4.875%	2/13/26	7,500	7,444
Philip Morris International Inc.	2.750%	2/25/26	17,069	16,358

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Philip Morris International Inc.	0.875%	5/1/26	9,362	8,648
Philip Morris International Inc.	4.750%	2/12/27	9,000	8,929
Philip Morris International Inc.	3.125%	8/17/27	14,194	13,412
Philip Morris International Inc.	5.125%	11/17/27	15,000	14,997
Philip Morris International Inc.	4.875%	2/15/28	15,497	15,369
Philip Morris International Inc.	5.250%	9/7/28	5,000	5,038
Philip Morris International Inc.	4.875%	2/13/29	8,735	8,637
Philip Morris International Inc.	5.625%	11/17/29	15,200	15,522
Philip Morris International Inc.	5.125%	2/15/30	27,345	27,247
Philip Morris International Inc.	2.100%	5/1/30	8,250	6,994
Philip Morris International Inc.	5.500%	9/7/30	13,494	13,678
Philip Morris International Inc.	1.750%	11/1/30	10,199	8,312
Philip Morris International Inc.	5.125%	2/13/31	16,000	15,795
Philip Morris International Inc.	5.750%	11/17/32	25,000	25,534
Philip Morris International Inc.	5.375%	2/15/33	23,707	23,547
Philip Morris International Inc.	5.625%	9/7/33	11,472	11,577
Philip Morris International Inc.	5.250%	2/13/34	28,047	27,518
Philip Morris International Inc.	6.375%	5/16/38	7,600	8,170
Philip Morris International Inc.	4.375%	11/15/41	20,418	17,196
Philip Morris International Inc.	4.500%	3/20/42	8,995	7,690
Philip Morris International Inc.	3.875%	8/21/42	15,802	12,328
Philip Morris International Inc.	4.125%	3/4/43	11,290	9,073
Philip Morris International Inc.	4.875%	11/15/43	5,750	5,078
Philip Morris International Inc.	4.250%	11/10/44	1,435	1,161
Pilgrim's Pride Corp.	4.250%	4/15/31	4,800	4,367
Pilgrim's Pride Corp.	3.500%	3/1/32	9,613	8,134
Pilgrim's Pride Corp.	6.250%	7/1/33	13,000	13,202
Pilgrim's Pride Corp.	6.875%	5/15/34	5,500	5,842
Procter & Gamble Co.	0.550%	10/29/25	6,450	6,084
Procter & Gamble Co.	2.700%	2/2/26	15,050	14,530
Procter & Gamble Co.	2.450%	11/3/26	11,110	10,525
Procter & Gamble Co.	2.800%	3/25/27	9,395	8,930
Procter & Gamble Co.	2.850%	8/11/27	6,575	6,213
Procter & Gamble Co.	4.350%	1/29/29	12,700	12,588
Procter & Gamble Co.	3.000%	3/25/30	30,127	27,729
Procter & Gamble Co.	1.200%	10/29/30	15,351	12,499
Procter & Gamble Co.	4.050%	1/26/33	10,000	9,590
Procter & Gamble Co.	4.550%	1/29/34	25,500	25,021
Procter & Gamble Co.	5.800%	8/15/34	7,000	7,594
Procter & Gamble Co.	5.550%	3/5/37	4,500	4,760
Procter & Gamble Co.	3.550%	3/25/40	4,373	3,653
Procter & Gamble Co.	3.500%	10/25/47	3,075	2,415
Procter & Gamble Co.	3.600%	3/25/50	14,606	11,542
Reynolds American Inc.	5.700%	8/15/35	15,788	15,421
Reynolds American Inc.	7.250%	6/15/37	4,800	5,180
4 Reynolds American Inc.	8.125%	5/1/40	2,239	2,537
4 Reynolds American Inc.	7.000%	8/4/41	2,040	2,097
Reynolds American Inc.	6.150%	9/15/43	8,575	8,261
Reynolds American Inc.	5.850%	8/15/45	23,590	21,815
Sysco Corp.	3.750%	10/1/25	15,349	15,025
Sysco Corp.	3.300%	7/15/26	8,450	8,124
Sysco Corp.	3.250%	7/15/27	14,864	14,078
Sysco Corp.	5.750%	1/17/29	6,000	6,144
Sysco Corp.	2.400%	2/15/30	1,815	1,572
Sysco Corp.	5.950%	4/1/30	5,058	5,262
Sysco Corp.	2.450%	12/14/31	2,000	1,652
Sysco Corp.	6.000%	1/17/34	7,250	7,606
Sysco Corp.	6.600%	4/1/40	8,415	9,105
Sysco Corp.	4.850%	10/1/45	5,180	4,588
Sysco Corp.	4.500%	4/1/46	8,950	7,530
Sysco Corp.	4.450%	3/15/48	7,425	6,171
Sysco Corp.	3.300%	2/15/50	9,262	6,339
Sysco Corp.	6.600%	4/1/50	11,472	12,776
Sysco Corp.	3.150%	12/14/51	10,000	6,549
Target Corp.	2.500%	4/15/26	10,690	10,240
Target Corp.	1.950%	1/15/27	7,500	6,982
Target Corp.	3.375%	4/15/29	11,850	11,143
Target Corp.	2.350%	2/15/30	6,730	5,902
Target Corp.	2.650%	9/15/30	13,093	11,601
Target Corp.	4.500%	9/15/32	7,500	7,226

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Target Corp.	4.400%	1/15/33	8,500	8,161
Target Corp.	6.500%	10/15/37	5,208	5,763
Target Corp.	7.000%	1/15/38	3,725	4,348
Target Corp.	4.000%	7/1/42	2,000	1,684
Target Corp.	3.625%	4/15/46	10,000	7,659
Target Corp.	3.900%	11/15/47	1,500	1,188
Target Corp.	2.950%	1/15/52	13,176	8,497
Target Corp.	4.800%	1/15/53	7,500	6,805
Tyson Foods Inc.	4.000%	3/1/26	26,044	25,433
Tyson Foods Inc.	3.550%	6/2/27	16,175	15,465
Tyson Foods Inc.	4.350%	3/1/29	17,500	16,808
Tyson Foods Inc.	5.400%	3/15/29	4,000	4,008
Tyson Foods Inc.	5.700%	3/15/34	10,000	9,955
Tyson Foods Inc.	5.150%	8/15/44	625	547
Tyson Foods Inc.	4.550%	6/2/47	2,125	1,707
Tyson Foods Inc.	5.100%	9/28/48	18,635	16,254
Unilever Capital Corp.	3.375%	3/22/25	1,706	1,680
Unilever Capital Corp.	3.100%	7/30/25	3,875	3,793
Unilever Capital Corp.	2.000%	7/28/26	6,200	5,827
Unilever Capital Corp.	2.900%	5/5/27	6,400	6,067
Unilever Capital Corp.	4.875%	9/8/28	7,500	7,505
Unilever Capital Corp.	2.125%	9/6/29	23,366	20,529
Unilever Capital Corp.	1.375%	9/14/30	2,500	2,036
Unilever Capital Corp.	1.750%	8/12/31	5,900	4,791
Unilever Capital Corp.	5.900%	11/15/32	8,600	9,137
Unilever Capital Corp.	5.000%	12/8/33	6,500	6,502
4 Unilever Capital Corp.	2.625%	8/12/51	12,457	7,927
Walmart Inc.	3.900%	9/9/25	11,025	10,873
Walmart Inc.	4.000%	4/15/26	3,000	2,953
Walmart Inc.	3.050%	7/8/26	23,447	22,650
Walmart Inc.	1.050%	9/17/26	12,500	11,519
Walmart Inc.	3.950%	9/9/27	11,000	10,745
Walmart Inc.	3.900%	4/15/28	7,000	6,822
Walmart Inc.	3.700%	6/26/28	14,146	13,723
Walmart Inc.	3.250%	7/8/29	21,465	20,150
Walmart Inc.	2.375%	9/24/29	7,455	6,686
Walmart Inc.	4.000%	4/15/30	2,500	2,426
Walmart Inc.	1.800%	9/22/31	10,000	8,236
Walmart Inc.	4.150%	9/9/32	8,600	8,289
Walmart Inc.	4.100%	4/15/33	30,230	28,804
Walmart Inc.	5.250%	9/1/35	10,467	10,757
Walmart Inc.	6.500%	8/15/37	5,000	5,665
Walmart Inc.	6.200%	4/15/38	13,580	15,171
Walmart Inc.	3.950%	6/28/38	7,175	6,436
Walmart Inc.	5.625%	4/1/40	4,130	4,346
Walmart Inc.	5.000%	10/25/40	2,755	2,727
Walmart Inc.	5.625%	4/15/41	3,887	4,082
Walmart Inc.	4.000%	4/11/43	11,385	9,704
Walmart Inc.	4.300%	4/22/44	4,800	4,248
Walmart Inc.	3.625%	12/15/47	16,378	12,643
Walmart Inc.	4.050%	6/29/48	19,587	16,263
Walmart Inc.	2.950%	9/24/49	14,170	9,613
Walmart Inc.	4.500%	9/9/52	10,000	8,866
Walmart Inc.	4.500%	4/15/53	20,300	17,965
				4,833,031
Energy (1.8%)				
Apache Corp.	4.375%	10/15/28	2,613	2,480
Apache Corp.	4.250%	1/15/30	6,369	5,911
Apache Corp.	6.000%	1/15/37	4,729	4,674
Apache Corp.	5.100%	9/1/40	16,835	14,369
Apache Corp.	5.250%	2/1/42	3,835	3,305
Apache Corp.	4.750%	4/15/43	5,959	4,746
Apache Corp.	5.350%	7/1/49	4,130	3,460
Baker Hughes Holdings LLC	2.061%	12/15/26	4,500	4,176
Baker Hughes Holdings LLC	3.337%	12/15/27	14,275	13,507
Baker Hughes Holdings LLC	3.138%	11/7/29	5,100	4,641
Baker Hughes Holdings LLC	4.486%	5/1/30	9,498	9,234
Baker Hughes Holdings LLC	5.125%	9/15/40	10,040	9,548
Baker Hughes Holdings LLC	4.080%	12/15/47	15,500	12,397

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Boardwalk Pipelines LP	5.950%	6/1/26	14,910	14,990
Boardwalk Pipelines LP	4.450%	7/15/27	21,695	21,114
Boardwalk Pipelines LP	3.600%	9/1/32	3,000	2,587
Boardwalk Pipelines LP	5.625%	8/1/34	10,000	9,832
BP Capital Markets America Inc.	3.410%	2/11/26	13,500	13,125
4 BP Capital Markets America Inc.	3.119%	5/4/26	30,301	29,172
4 BP Capital Markets America Inc.	3.017%	1/16/27	7,247	6,885
BP Capital Markets America Inc.	3.543%	4/6/27	8,471	8,144
4 BP Capital Markets America Inc.	3.588%	4/14/27	5,253	5,053
BP Capital Markets America Inc.	5.017%	11/17/27	7,845	7,839
BP Capital Markets America Inc.	3.937%	9/21/28	19,750	18,950
BP Capital Markets America Inc.	4.234%	11/6/28	34,680	33,623
BP Capital Markets America Inc.	4.699%	4/10/29	5,855	5,771
BP Capital Markets America Inc.	4.970%	10/17/29	6,120	6,103
BP Capital Markets America Inc.	3.633%	4/6/30	13,910	12,966
BP Capital Markets America Inc.	1.749%	8/10/30	6,466	5,374
BP Capital Markets America Inc.	2.721%	1/12/32	20,000	17,013
BP Capital Markets America Inc.	4.812%	2/13/33	24,000	23,270
BP Capital Markets America Inc.	4.893%	9/11/33	24,750	24,094
BP Capital Markets America Inc.	4.989%	4/10/34	12,705	12,426
BP Capital Markets America Inc.	5.227%	11/17/34	10,240	10,165
BP Capital Markets America Inc.	3.060%	6/17/41	22,110	16,106
BP Capital Markets America Inc.	3.000%	2/24/50	19,264	12,545
BP Capital Markets America Inc.	2.772%	11/10/50	19,190	11,811
BP Capital Markets America Inc.	2.939%	6/4/51	28,600	18,177
BP Capital Markets America Inc.	3.001%	3/17/52	21,300	13,695
BP Capital Markets America Inc.	3.379%	2/8/61	16,400	10,833
BP Capital Markets plc	3.279%	9/19/27	22,573	21,405
BP Capital Markets plc	3.723%	11/28/28	12,825	12,189
BP Capital Markets plc	6.450%	Perpetual	18,195	18,711
Burlington Resources LLC	7.200%	8/15/31	5,472	6,143
Burlington Resources LLC	7.400%	12/1/31	3,875	4,404
Canadian Natural Resources Ltd.	2.050%	7/15/25	12,848	12,380
Canadian Natural Resources Ltd.	3.850%	6/1/27	16,325	15,703
Canadian Natural Resources Ltd.	2.950%	7/15/30	9,000	7,887
Canadian Natural Resources Ltd.	7.200%	1/15/32	3,875	4,250
Canadian Natural Resources Ltd.	6.450%	6/30/33	3,845	4,043
Canadian Natural Resources Ltd.	5.850%	2/1/35	3,212	3,184
Canadian Natural Resources Ltd.	6.500%	2/15/37	7,965	8,254
Canadian Natural Resources Ltd.	6.250%	3/15/38	11,643	11,931
Canadian Natural Resources Ltd.	6.750%	2/1/39	9,035	9,578
4 Canadian Natural Resources Ltd.	4.950%	6/1/47	7,500	6,520
Cenovus Energy Inc.	4.250%	4/15/27	3,200	3,110
Cenovus Energy Inc.	2.650%	1/15/32	5,600	4,633
Cenovus Energy Inc.	5.250%	6/15/37	2,889	2,752
Cenovus Energy Inc.	6.750%	11/15/39	2,504	2,702
Cenovus Energy Inc.	5.400%	6/15/47	7,462	6,862
Cenovus Energy Inc.	3.750%	2/15/52	8,300	5,861
Cheniere Corpus Christi Holdings LLC	5.125%	6/30/27	27,354	27,317
Cheniere Corpus Christi Holdings LLC	3.700%	11/15/29	16,250	15,024
Cheniere Corpus Christi Holdings LLC	2.742%	12/31/39	7,900	6,363
Cheniere Energy Inc.	4.625%	10/15/28	13,674	13,278
7 Cheniere Energy Inc.	5.650%	4/15/34	17,590	17,568
Cheniere Energy Partners LP	4.500%	10/1/29	15,400	14,667
Cheniere Energy Partners LP	4.000%	3/1/31	22,425	20,369
Cheniere Energy Partners LP	3.250%	1/31/32	20,100	17,140
Cheniere Energy Partners LP	5.950%	6/30/33	18,998	19,236
7 Cheniere Energy Partners LP	5.750%	8/15/34	17,300	17,312
Chevron Corp.	3.326%	11/17/25	8,799	8,595
Chevron Corp.	2.954%	5/16/26	9,700	9,335
Chevron Corp.	1.995%	5/11/27	7,286	6,732
Chevron Corp.	2.236%	5/11/30	18,468	15,990
Chevron Corp.	3.078%	5/11/50	8,945	6,109
Chevron USA Inc.	0.687%	8/12/25	13,352	12,718
Chevron USA Inc.	1.018%	8/12/27	9,167	8,149
Chevron USA Inc.	3.850%	1/15/28	4,789	4,648
Chevron USA Inc.	3.250%	10/15/29	8,000	7,425
Chevron USA Inc.	5.250%	11/15/43	10,200	10,136
Chevron USA Inc.	2.343%	8/12/50	9,100	5,280
CNOOC Finance 2013 Ltd.	4.250%	5/9/43	5,342	4,726

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
CNOOC Finance 2013 Ltd.	3.300%	9/30/49	7,600	5,552
CNOOC Finance 2014 ULC	4.875%	4/30/44	5,300	5,067
CNOOC Finance 2015 Australia Pty Ltd.	4.200%	5/5/45	5,000	4,358
CNOOC Finance 2015 USA LLC	4.375%	5/2/28	25,050	24,695
CNOOC Petroleum North America ULC	5.875%	3/10/35	5,500	5,933
CNOOC Petroleum North America ULC	6.400%	5/15/37	11,325	12,897
Columbia Pipeline Group Inc.	5.800%	6/1/45	6,035	5,876
Conoco Funding Co.	7.250%	10/15/31	3,440	3,861
ConocoPhillips	4.300%	8/15/28	10,348	10,132
ConocoPhillips	2.400%	2/15/31	4,900	4,121
ConocoPhillips	5.900%	10/15/32	3,625	3,826
ConocoPhillips	5.900%	5/15/38	10,161	10,549
ConocoPhillips	6.500%	2/1/39	12,731	14,003
ConocoPhillips	4.875%	10/1/47	10,294	9,369
ConocoPhillips Co.	6.950%	4/15/29	7,725	8,373
ConocoPhillips Co.	5.050%	9/15/33	11,100	11,006
ConocoPhillips Co.	3.758%	3/15/42	8,574	6,794
ConocoPhillips Co.	4.300%	11/15/44	13,848	11,749
ConocoPhillips Co.	3.800%	3/15/52	15,000	11,219
ConocoPhillips Co.	5.300%	5/15/53	10,685	10,154
ConocoPhillips Co.	5.550%	3/15/54	11,000	10,835
ConocoPhillips Co.	4.025%	3/15/62	18,503	13,939
ConocoPhillips Co.	5.700%	9/15/63	7,500	7,477
Continental Resources Inc.	4.375%	1/15/28	7,577	7,280
Continental Resources Inc.	4.900%	6/1/44	6,200	5,069
Coterra Energy Inc.	3.900%	5/15/27	11,055	10,631
Coterra Energy Inc.	4.375%	3/15/29	3,280	3,132
DCP Midstream Operating LP	5.375%	7/15/25	1,964	1,956
DCP Midstream Operating LP	5.625%	7/15/27	6,343	6,409
DCP Midstream Operating LP	5.125%	5/15/29	3,488	3,465
DCP Midstream Operating LP	3.250%	2/15/32	6,631	5,670
DCP Midstream Operating LP	5.600%	4/1/44	4,000	3,818
Devon Energy Corp.	5.850%	12/15/25	2,425	2,431
Devon Energy Corp.	5.250%	10/15/27	4,792	4,773
Devon Energy Corp.	5.875%	6/15/28	3,128	3,139
Devon Energy Corp.	4.500%	1/15/30	5,648	5,452
Devon Energy Corp.	7.875%	9/30/31	6,950	7,854
Devon Energy Corp.	7.950%	4/15/32	4,314	4,939
Devon Energy Corp.	5.600%	7/15/41	14,692	13,671
Devon Energy Corp.	4.750%	5/15/42	8,480	7,097
Devon Energy Corp.	5.000%	6/15/45	8,350	7,115
Diamondback Energy Inc.	3.250%	12/1/26	34,125	32,600
Diamondback Energy Inc.	5.200%	4/18/27	30,835	30,848
Diamondback Energy Inc.	3.500%	12/1/29	8,750	8,076
Diamondback Energy Inc.	5.150%	1/30/30	9,835	9,788
Diamondback Energy Inc.	3.125%	3/24/31	12,925	11,370
Diamondback Energy Inc.	6.250%	3/15/33	10,500	10,983
Diamondback Energy Inc.	5.400%	4/18/34	15,010	14,858
Diamondback Energy Inc.	4.400%	3/24/51	6,700	5,340
Diamondback Energy Inc.	4.250%	3/15/52	7,430	5,759
Diamondback Energy Inc.	6.250%	3/15/53	7,690	7,938
Diamondback Energy Inc.	5.750%	4/18/54	17,335	16,796
Diamondback Energy Inc.	5.900%	4/18/64	11,515	11,116
Eastern Gas Transmission & Storage Inc.	3.000%	11/15/29	5,000	4,474
⁴ Eastern Gas Transmission & Storage Inc.	4.800%	11/1/43	4,000	3,506
⁴ Eastern Gas Transmission & Storage Inc.	4.600%	12/15/44	5,478	4,611
Enbridge Energy Partners LP	5.875%	10/15/25	8,825	8,846
⁴ Enbridge Energy Partners LP	7.500%	4/15/38	4,725	5,398
Enbridge Energy Partners LP	5.500%	9/15/40	9,573	9,131
Enbridge Energy Partners LP	7.375%	10/15/45	5,880	6,696
Enbridge Inc.	1.600%	10/4/26	800	736
Enbridge Inc.	5.900%	11/15/26	8,233	8,327
Enbridge Inc.	4.250%	12/1/26	15,400	15,035
Enbridge Inc.	5.250%	4/5/27	8,635	8,636
Enbridge Inc.	3.700%	7/15/27	6,675	6,395
Enbridge Inc.	6.000%	11/15/28	8,180	8,423
Enbridge Inc.	5.300%	4/5/29	8,600	8,614
Enbridge Inc.	3.125%	11/15/29	14,295	12,911
Enbridge Inc.	6.200%	11/15/30	33,300	34,963
Enbridge Inc.	5.700%	3/8/33	10,145	10,227

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Enbridge Inc.	2.500%	8/1/33	11,500	9,126
Enbridge Inc.	5.625%	4/5/34	28,800	28,756
Enbridge Inc.	4.500%	6/10/44	6,495	5,368
Enbridge Inc.	5.500%	12/1/46	2,000	1,923
Enbridge Inc.	4.000%	11/15/49	5,750	4,350
Enbridge Inc.	3.400%	8/1/51	10,600	7,166
Enbridge Inc.	6.700%	11/15/53	13,700	14,966
Enbridge Inc.	5.950%	4/5/54	11,100	11,016
Enbridge Inc.	7.200%	6/27/54	3,750	3,773
Enbridge Inc.	7.375%	3/15/55	3,750	3,759
Energy Transfer LP	5.950%	12/1/25	3,375	3,384
Energy Transfer LP	4.750%	1/15/26	11,005	10,877
Energy Transfer LP	3.900%	7/15/26	6,000	5,810
Energy Transfer LP	4.400%	3/15/27	11,100	10,827
4 Energy Transfer LP	4.200%	4/15/27	6,900	6,693
Energy Transfer LP	5.500%	6/1/27	10,800	10,834
Energy Transfer LP	4.000%	10/1/27	15,000	14,399
Energy Transfer LP	5.550%	2/15/28	13,700	13,812
Energy Transfer LP	4.950%	5/15/28	12,200	12,021
Energy Transfer LP	4.950%	6/15/28	13,110	12,938
Energy Transfer LP	5.250%	4/15/29	22,800	22,765
Energy Transfer LP	5.250%	7/1/29	4,244	4,219
Energy Transfer LP	4.150%	9/15/29	3,000	2,840
Energy Transfer LP	3.750%	5/15/30	16,180	14,882
Energy Transfer LP	6.400%	12/1/30	10,870	11,423
Energy Transfer LP	5.750%	2/15/33	17,060	17,204
Energy Transfer LP	6.550%	12/1/33	21,230	22,463
Energy Transfer LP	5.550%	5/15/34	15,810	15,610
Energy Transfer LP	5.600%	9/1/34	8,209	8,143
Energy Transfer LP	4.900%	3/15/35	4,100	3,813
4 Energy Transfer LP	6.625%	10/15/36	11,675	12,326
Energy Transfer LP	5.800%	6/15/38	5,790	5,679
Energy Transfer LP	7.500%	7/1/38	6,132	6,974
Energy Transfer LP	6.050%	6/1/41	5,690	5,578
Energy Transfer LP	6.500%	2/1/42	11,926	12,355
Energy Transfer LP	6.100%	2/15/42	2,500	2,459
Energy Transfer LP	4.950%	1/15/43	2,850	2,443
Energy Transfer LP	5.150%	2/1/43	5,900	5,160
Energy Transfer LP	5.950%	10/1/43	4,300	4,167
Energy Transfer LP	5.300%	4/1/44	10,675	9,560
Energy Transfer LP	5.000%	5/15/44	7,415	6,401
Energy Transfer LP	5.150%	3/15/45	11,269	9,905
Energy Transfer LP	5.350%	5/15/45	13,175	11,790
Energy Transfer LP	6.125%	12/15/45	14,450	14,161
Energy Transfer LP	5.300%	4/15/47	15,110	13,378
Energy Transfer LP	5.400%	10/1/47	13,897	12,432
Energy Transfer LP	6.000%	6/15/48	11,300	10,904
Energy Transfer LP	6.250%	4/15/49	27,400	27,296
Energy Transfer LP	5.000%	5/15/50	30,900	26,264
Energy Transfer LP	5.950%	5/15/54	19,450	18,841
Energy Transfer LP	6.050%	9/1/54	12,314	12,072
Eni USA Inc.	7.300%	11/15/27	1,095	1,160
EnLink Midstream LLC	5.375%	6/1/29	5,680	5,545
EnLink Midstream Partners LP	4.850%	7/15/26	5,600	5,497
EnLink Midstream Partners LP	5.600%	4/1/44	3,990	3,525
EnLink Midstream Partners LP	5.050%	4/1/45	5,130	4,182
EnLink Midstream Partners LP	5.450%	6/1/47	5,700	4,943
Enterprise Products Operating LLC	5.050%	1/10/26	1,600	1,596
Enterprise Products Operating LLC	3.700%	2/15/26	12,682	12,361
Enterprise Products Operating LLC	3.950%	2/15/27	1,400	1,361
Enterprise Products Operating LLC	4.150%	10/16/28	7,870	7,608
Enterprise Products Operating LLC	3.125%	7/31/29	17,940	16,427
Enterprise Products Operating LLC	2.800%	1/31/30	11,900	10,630
Enterprise Products Operating LLC	5.350%	1/31/33	12,000	12,103
4 Enterprise Products Operating LLC	6.875%	3/1/33	5,843	6,490
Enterprise Products Operating LLC	4.850%	1/31/34	16,220	15,754
4 Enterprise Products Operating LLC	6.650%	10/15/34	235	258
Enterprise Products Operating LLC	7.550%	4/15/38	3,330	3,935
Enterprise Products Operating LLC	6.125%	10/15/39	5,845	6,157
Enterprise Products Operating LLC	5.950%	2/1/41	7,465	7,688

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Enterprise Products Operating LLC	5.700%	2/15/42	4,065	4,068
Enterprise Products Operating LLC	4.850%	8/15/42	12,293	11,112
Enterprise Products Operating LLC	4.450%	2/15/43	15,212	13,056
Enterprise Products Operating LLC	4.850%	3/15/44	22,326	20,136
Enterprise Products Operating LLC	5.100%	2/15/45	12,370	11,482
Enterprise Products Operating LLC	4.900%	5/15/46	12,385	11,162
Enterprise Products Operating LLC	4.250%	2/15/48	21,492	17,573
Enterprise Products Operating LLC	4.800%	2/1/49	13,298	11,771
Enterprise Products Operating LLC	4.200%	1/31/50	22,942	18,441
Enterprise Products Operating LLC	3.700%	1/31/51	4,203	3,108
Enterprise Products Operating LLC	3.200%	2/15/52	9,025	6,008
Enterprise Products Operating LLC	3.300%	2/15/53	14,300	9,653
Enterprise Products Operating LLC	4.950%	10/15/54	4,525	4,004
Enterprise Products Operating LLC	3.950%	1/31/60	11,600	8,564
4 Enterprise Products Operating LLC	5.250%	8/16/77	5,100	4,883
4 Enterprise Products Operating LLC	5.375%	2/15/78	11,315	10,574
EOG Resources Inc.	4.150%	1/15/26	6,750	6,647
EOG Resources Inc.	4.375%	4/15/30	11,695	11,414
EOG Resources Inc.	3.900%	4/1/35	2,000	1,790
EOG Resources Inc.	4.950%	4/15/50	9,900	9,080
EQT Corp.	3.900%	10/1/27	12,600	12,041
EQT Corp.	5.700%	4/1/28	4,855	4,900
EQT Corp.	5.000%	1/15/29	6,159	6,042
EQT Corp.	7.000%	2/1/30	9,600	10,185
EQT Corp.	5.750%	2/1/34	6,500	6,434
Exxon Mobil Corp.	3.043%	3/1/26	27,373	26,478
Exxon Mobil Corp.	2.275%	8/16/26	37,725	35,678
Exxon Mobil Corp.	2.440%	8/16/29	9,750	8,715
Exxon Mobil Corp.	3.482%	3/19/30	21,000	19,577
Exxon Mobil Corp.	2.610%	10/15/30	25,455	22,340
Exxon Mobil Corp.	2.995%	8/16/39	11,504	8,744
Exxon Mobil Corp.	4.227%	3/19/40	31,450	27,691
Exxon Mobil Corp.	3.567%	3/6/45	16,653	12,710
Exxon Mobil Corp.	4.114%	3/1/46	13,400	11,062
Exxon Mobil Corp.	3.095%	8/16/49	18,434	12,501
Exxon Mobil Corp.	4.327%	3/19/50	28,390	23,925
Exxon Mobil Corp.	3.452%	4/15/51	30,641	22,124
Halliburton Co.	3.800%	11/15/25	602	589
Halliburton Co.	2.920%	3/1/30	10,200	9,122
Halliburton Co.	4.850%	11/15/35	16,325	15,531
Halliburton Co.	6.700%	9/15/38	16,880	18,555
Halliburton Co.	7.450%	9/15/39	4,500	5,321
Halliburton Co.	4.500%	11/15/41	3,500	3,022
Halliburton Co.	4.750%	8/1/43	14,075	12,388
Halliburton Co.	5.000%	11/15/45	21,117	19,116
Helmerich & Payne Inc.	2.900%	9/29/31	5,400	4,498
Hess Corp.	4.300%	4/1/27	11,460	11,172
Hess Corp.	7.300%	8/15/31	9,785	10,909
Hess Corp.	7.125%	3/15/33	5,780	6,488
Hess Corp.	6.000%	1/15/40	15,050	15,552
Hess Corp.	5.600%	2/15/41	12,672	12,644
Hess Corp.	5.800%	4/1/47	2,100	2,126
HF Sinclair Corp.	5.875%	4/1/26	8,008	8,023
HF Sinclair Corp.	4.500%	10/1/30	5,300	4,972
Kinder Morgan Energy Partners LP	7.400%	3/15/31	1,930	2,132
Kinder Morgan Energy Partners LP	7.300%	8/15/33	3,085	3,423
Kinder Morgan Energy Partners LP	5.800%	3/15/35	5,000	5,026
Kinder Morgan Energy Partners LP	6.500%	2/1/37	6,875	7,193
4 Kinder Morgan Energy Partners LP	6.950%	1/15/38	13,771	14,951
Kinder Morgan Energy Partners LP	6.500%	9/1/39	9,675	10,025
Kinder Morgan Energy Partners LP	6.550%	9/15/40	4,900	5,048
Kinder Morgan Energy Partners LP	7.500%	11/15/40	1,750	1,966
Kinder Morgan Energy Partners LP	6.375%	3/1/41	5,100	5,186
Kinder Morgan Energy Partners LP	5.625%	9/1/41	9,504	8,941
Kinder Morgan Energy Partners LP	5.000%	8/15/42	4,380	3,828
Kinder Morgan Energy Partners LP	4.700%	11/1/42	6,690	5,614
Kinder Morgan Energy Partners LP	5.000%	3/1/43	5,137	4,481
Kinder Morgan Energy Partners LP	5.500%	3/1/44	9,400	8,703
Kinder Morgan Energy Partners LP	5.400%	9/1/44	2,629	2,407
Kinder Morgan Inc.	1.750%	11/15/26	5,000	4,609

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Kinder Morgan Inc.	4.300%	3/1/28	6,851	6,654
Kinder Morgan Inc.	2.000%	2/15/31	7,800	6,391
4 Kinder Morgan Inc.	7.800%	8/1/31	2,730	3,086
4 Kinder Morgan Inc.	7.750%	1/15/32	7,956	8,989
Kinder Morgan Inc.	4.800%	2/1/33	9,000	8,529
Kinder Morgan Inc.	5.200%	6/1/33	16,000	15,537
Kinder Morgan Inc.	5.300%	12/1/34	9,244	8,962
Kinder Morgan Inc.	5.550%	6/1/45	24,725	23,076
Kinder Morgan Inc.	5.050%	2/15/46	8,935	7,825
Kinder Morgan Inc.	5.200%	3/1/48	4,100	3,637
Kinder Morgan Inc.	3.250%	8/1/50	5,200	3,323
Kinder Morgan Inc.	3.600%	2/15/51	10,000	6,822
Kinder Morgan Inc.	5.450%	8/1/52	9,000	8,286
Marathon Oil Corp.	4.400%	7/15/27	15,100	14,778
Marathon Oil Corp.	5.300%	4/1/29	2,975	2,988
Marathon Oil Corp.	6.800%	3/15/32	5,755	6,261
Marathon Oil Corp.	5.700%	4/1/34	3,850	3,920
Marathon Oil Corp.	6.600%	10/1/37	10,257	11,110
Marathon Oil Corp.	5.200%	6/1/45	5,148	4,735
Marathon Petroleum Corp.	5.125%	12/15/26	10,000	9,965
Marathon Petroleum Corp.	3.800%	4/1/28	3,825	3,645
Marathon Petroleum Corp.	6.500%	3/1/41	13,232	13,766
Marathon Petroleum Corp.	4.750%	9/15/44	8,395	7,158
Marathon Petroleum Corp.	4.500%	4/1/48	7,685	6,184
Marathon Petroleum Corp.	5.000%	9/15/54	4,425	3,743
MPLX LP	1.750%	3/1/26	16,519	15,530
MPLX LP	4.125%	3/1/27	10,525	10,224
MPLX LP	4.250%	12/1/27	8,960	8,673
MPLX LP	4.000%	3/15/28	19,650	18,802
MPLX LP	4.800%	2/15/29	7,643	7,497
MPLX LP	2.650%	8/15/30	15,341	13,224
MPLX LP	4.950%	9/1/32	9,998	9,563
MPLX LP	5.000%	3/1/33	11,800	11,280
MPLX LP	5.500%	6/1/34	19,225	18,931
MPLX LP	4.500%	4/15/38	13,962	12,187
MPLX LP	5.200%	3/1/47	14,335	12,835
MPLX LP	5.200%	12/1/47	16,225	14,284
MPLX LP	4.700%	4/15/48	9,495	7,848
MPLX LP	5.500%	2/15/49	13,690	12,647
MPLX LP	4.950%	3/14/52	15,000	12,736
MPLX LP	5.650%	3/1/53	8,300	7,798
MPLX LP	4.900%	4/15/58	4,500	3,701
NOV Inc.	3.600%	12/1/29	3,438	3,162
NOV Inc.	3.950%	12/1/42	11,900	9,006
Occidental Petroleum Corp.	5.875%	9/1/25	6,393	6,400
Occidental Petroleum Corp.	5.500%	12/1/25	4,995	4,982
Occidental Petroleum Corp.	5.550%	3/15/26	8,980	8,965
Occidental Petroleum Corp.	8.500%	7/15/27	5,158	5,524
Occidental Petroleum Corp.	6.375%	9/1/28	5,812	5,996
Occidental Petroleum Corp.	8.875%	7/15/30	12,542	14,458
Occidental Petroleum Corp.	6.625%	9/1/30	16,278	17,065
Occidental Petroleum Corp.	6.125%	1/1/31	13,129	13,445
Occidental Petroleum Corp.	7.500%	5/1/31	9,157	10,084
Occidental Petroleum Corp.	7.875%	9/15/31	5,100	5,710
Occidental Petroleum Corp.	6.450%	9/15/36	18,043	18,825
Occidental Petroleum Corp.	7.950%	6/15/39	2,562	2,959
Occidental Petroleum Corp.	6.200%	3/15/40	8,642	8,631
Occidental Petroleum Corp.	6.600%	3/15/46	14,262	14,864
Occidental Petroleum Corp.	4.400%	4/15/46	4,469	3,505
Occidental Petroleum Corp.	4.200%	3/15/48	4,173	3,162
ONEOK Inc.	2.200%	9/15/25	7,000	6,724
ONEOK Inc.	5.850%	1/15/26	3,367	3,383
ONEOK Inc.	5.000%	3/1/26	9,075	8,998
ONEOK Inc.	5.550%	11/1/26	2,087	2,096
ONEOK Inc.	4.000%	7/13/27	9,250	8,932
ONEOK Inc.	4.550%	7/15/28	8,241	8,036
ONEOK Inc.	5.650%	11/1/28	7,000	7,107
ONEOK Inc.	4.350%	3/15/29	9,600	9,247
ONEOK Inc.	3.400%	9/1/29	13,025	11,936
ONEOK Inc.	3.100%	3/15/30	8,000	7,154

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
ONEOK Inc.	3.250%	6/1/30	11,150	10,028
ONEOK Inc.	5.800%	11/1/30	5,000	5,114
ONEOK Inc.	6.350%	1/15/31	7,000	7,334
ONEOK Inc.	6.050%	9/1/33	19,000	19,566
ONEOK Inc.	6.000%	6/15/35	5,428	5,539
ONEOK Inc.	5.150%	10/15/43	3,775	3,411
ONEOK Inc.	4.250%	9/15/46	5,285	4,132
ONEOK Inc.	4.950%	7/13/47	9,164	7,834
ONEOK Inc.	4.200%	10/3/47	10,710	8,210
ONEOK Inc.	5.200%	7/15/48	10,600	9,397
ONEOK Inc.	4.850%	2/1/49	500	421
ONEOK Inc.	4.450%	9/1/49	8,210	6,452
ONEOK Inc.	3.950%	3/1/50	7,450	5,431
ONEOK Inc.	4.500%	3/15/50	4,085	3,231
ONEOK Inc.	7.150%	1/15/51	2,900	3,206
ONEOK Inc.	6.625%	9/1/53	23,500	25,094
ONEOK Partners LP	6.650%	10/1/36	15,153	16,020
ONEOK Partners LP	6.850%	10/15/37	6,725	7,220
ONEOK Partners LP	6.125%	2/1/41	750	749
ONEOK Partners LP	6.200%	9/15/43	4,185	4,197
Ovintiv Inc.	5.375%	1/1/26	1,300	1,294
Ovintiv Inc.	5.650%	5/15/28	7,472	7,557
Ovintiv Inc.	7.375%	11/1/31	5,000	5,433
Ovintiv Inc.	6.250%	7/15/33	5,025	5,180
Ovintiv Inc.	6.500%	8/15/34	8,443	8,830
Ovintiv Inc.	6.625%	8/15/37	11,375	11,818
Ovintiv Inc.	6.500%	2/1/38	4,200	4,312
Ovintiv Inc.	7.100%	7/15/53	4,000	4,388
Patterson-UTI Energy Inc.	3.950%	2/1/28	5,400	5,080
Patterson-UTI Energy Inc.	5.150%	11/15/29	3,800	3,689
Patterson-UTI Energy Inc.	7.150%	10/1/33	4,385	4,646
Phillips 66	1.300%	2/15/26	2,800	2,622
Phillips 66	3.900%	3/15/28	9,896	9,483
Phillips 66	2.150%	12/15/30	9,000	7,524
Phillips 66	4.650%	11/15/34	13,650	12,685
Phillips 66	5.875%	5/1/42	18,756	18,884
Phillips 66	4.875%	11/15/44	16,940	14,994
Phillips 66	3.300%	3/15/52	10,900	7,134
Phillips 66 Co.	3.550%	10/1/26	6,075	5,863
Phillips 66 Co.	4.950%	12/1/27	2,975	2,967
Phillips 66 Co.	3.750%	3/1/28	2,000	1,908
Phillips 66 Co.	3.150%	12/15/29	5,275	4,778
Phillips 66 Co.	5.250%	6/15/31	19,000	18,928
Phillips 66 Co.	5.300%	6/30/33	12,750	12,618
Phillips 66 Co.	4.680%	2/15/45	4,740	4,032
Phillips 66 Co.	4.900%	10/1/46	5,000	4,402
Phillips 66 Co.	5.650%	6/15/54	8,615	8,278
Pioneer Natural Resources Co.	1.125%	1/15/26	6,400	6,006
Pioneer Natural Resources Co.	1.900%	8/15/30	13,865	11,614
Pioneer Natural Resources Co.	2.150%	1/15/31	10,000	8,399
Plains All American Pipeline LP	4.650%	10/15/25	11,466	11,308
Plains All American Pipeline LP	4.500%	12/15/26	10,450	10,224
Plains All American Pipeline LP	3.550%	12/15/29	8,200	7,490
Plains All American Pipeline LP	3.800%	9/15/30	7,300	6,671
Plains All American Pipeline LP	6.650%	1/15/37	4,100	4,306
Plains All American Pipeline LP	5.150%	6/1/42	5,130	4,546
Plains All American Pipeline LP	4.300%	1/31/43	3,645	2,874
Plains All American Pipeline LP	4.700%	6/15/44	8,580	7,069
Plains All American Pipeline LP	4.900%	2/15/45	10,964	9,296
Sabine Pass Liquefaction LLC	5.875%	6/30/26	22,000	22,094
Sabine Pass Liquefaction LLC	5.000%	3/15/27	23,500	23,309
Sabine Pass Liquefaction LLC	4.200%	3/15/28	21,100	20,359
Sabine Pass Liquefaction LLC	4.500%	5/15/30	25,795	24,745
Sabine Pass Liquefaction LLC	5.900%	9/15/37	4,065	4,165
Schlumberger Finance Canada Ltd.	1.400%	9/17/25	5,000	4,771
Schlumberger Investment SA	4.500%	5/15/28	6,100	6,003
Schlumberger Investment SA	2.650%	6/26/30	10,060	8,861
Schlumberger Investment SA	4.850%	5/15/33	7,350	7,202
Schlumberger Investment SA	5.000%	6/1/34	5,700	5,609
Shell International Finance BV	2.875%	5/10/26	9,980	9,588

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Shell International Finance BV	2.500%	9/12/26	12,897	12,212
Shell International Finance BV	3.875%	11/13/28	22,425	21,517
Shell International Finance BV	2.375%	11/7/29	39,174	34,556
Shell International Finance BV	2.750%	4/6/30	23,705	21,144
Shell International Finance BV	4.125%	5/11/35	23,141	21,212
Shell International Finance BV	6.375%	12/15/38	30,923	34,077
Shell International Finance BV	2.875%	11/26/41	6,580	4,681
Shell International Finance BV	3.625%	8/21/42	14,227	11,189
Shell International Finance BV	4.550%	8/12/43	16,125	14,357
Shell International Finance BV	4.375%	5/11/45	32,387	27,655
Shell International Finance BV	4.000%	5/10/46	31,925	25,698
Shell International Finance BV	3.750%	9/12/46	6,325	4,893
Shell International Finance BV	3.125%	11/7/49	13,195	8,964
Shell International Finance BV	3.250%	4/6/50	15,515	10,783
Shell International Finance BV	3.000%	11/26/51	21,200	13,874
Spectra Energy Partners LP	3.375%	10/15/26	5,145	4,924
Spectra Energy Partners LP	5.950%	9/25/43	3,140	3,121
Spectra Energy Partners LP	4.500%	3/15/45	12,925	10,513
Suncor Energy Inc.	7.150%	2/1/32	6,407	7,007
Suncor Energy Inc.	5.950%	12/1/34	1,295	1,323
Suncor Energy Inc.	6.800%	5/15/38	9,815	10,474
Suncor Energy Inc.	6.500%	6/15/38	15,285	16,011
Suncor Energy Inc.	6.850%	6/1/39	7,666	8,256
Suncor Energy Inc.	4.000%	11/15/47	9,295	6,977
Suncor Energy Inc.	3.750%	3/4/51	8,350	5,993
Targa Resources Corp.	6.150%	3/1/29	11,000	11,355
Targa Resources Corp.	4.200%	2/1/33	13,070	11,763
Targa Resources Corp.	6.125%	3/15/33	7,794	8,018
Targa Resources Corp.	6.500%	3/30/34	11,000	11,644
Targa Resources Corp.	4.950%	4/15/52	15,270	12,990
Targa Resources Corp.	6.250%	7/1/52	4,900	4,950
Targa Resources Corp.	6.500%	2/15/53	9,000	9,457
Targa Resources Partners LP	6.500%	7/15/27	4,000	4,031
Targa Resources Partners LP	5.000%	1/15/28	7,000	6,852
Targa Resources Partners LP	6.875%	1/15/29	7,000	7,179
Targa Resources Partners LP	5.500%	3/1/30	10,000	9,938
Targa Resources Partners LP	4.875%	2/1/31	10,000	9,536
Targa Resources Partners LP	4.000%	1/15/32	10,000	8,982
TC PipeLines LP	3.900%	5/25/27	7,100	6,796
Tennessee Gas Pipeline Co. LLC	7.000%	3/15/27	825	858
Tennessee Gas Pipeline Co. LLC	7.000%	10/15/28	4,000	4,235
Tennessee Gas Pipeline Co. LLC	7.625%	4/1/37	200	229
Texas Eastern Transmission LP	7.000%	7/15/32	3,205	3,498
TotalEnergies Capital International SA	3.455%	2/19/29	18,685	17,536
TotalEnergies Capital International SA	2.829%	1/10/30	11,000	9,864
TotalEnergies Capital International SA	2.986%	6/29/41	15,428	11,205
TotalEnergies Capital International SA	3.461%	7/12/49	1,400	1,017
TotalEnergies Capital International SA	3.127%	5/29/50	35,100	23,729
TotalEnergies Capital International SA	3.386%	6/29/60	7,000	4,690
TotalEnergies Capital SA	3.883%	10/11/28	6,350	6,095
TotalEnergies Capital SA	5.150%	4/5/34	14,400	14,415
TotalEnergies Capital SA	5.488%	4/5/54	20,160	19,892
TotalEnergies Capital SA	5.638%	4/5/64	14,385	14,260
TransCanada PipeLines Ltd.	4.875%	1/15/26	6,000	5,950
TransCanada PipeLines Ltd.	4.250%	5/15/28	10,100	9,767
TransCanada PipeLines Ltd.	4.100%	4/15/30	26,700	25,189
TransCanada PipeLines Ltd.	2.500%	10/12/31	11,000	9,217
TransCanada PipeLines Ltd.	4.625%	3/1/34	13,231	12,412
TransCanada PipeLines Ltd.	5.600%	3/31/34	3,115	3,125
TransCanada PipeLines Ltd.	5.850%	3/15/36	5,025	5,053
TransCanada PipeLines Ltd.	6.200%	10/15/37	18,175	18,773
TransCanada PipeLines Ltd.	4.750%	5/15/38	13,700	12,532
TransCanada PipeLines Ltd.	7.250%	8/15/38	5,000	5,649
TransCanada PipeLines Ltd.	6.100%	6/1/40	12,134	12,356
TransCanada PipeLines Ltd.	5.000%	10/16/43	7,700	6,905
TransCanada PipeLines Ltd.	4.875%	5/15/48	19,525	17,178
Transcontinental Gas Pipe Line Co. LLC	7.850%	2/1/26	10,000	10,291
Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	11,200	10,738
Transcontinental Gas Pipe Line Co. LLC	3.250%	5/15/30	14,546	13,108
Transcontinental Gas Pipe Line Co. LLC	5.400%	8/15/41	1,050	1,019

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Transcontinental Gas Pipe Line Co. LLC	4.450%	8/1/42	2,723	2,370
Transcontinental Gas Pipe Line Co. LLC	4.600%	3/15/48	6,550	5,577
Transcontinental Gas Pipe Line Co. LLC	3.950%	5/15/50	5,400	4,089
Valero Energy Corp.	2.150%	9/15/27	6,600	6,012
Valero Energy Corp.	4.350%	6/1/28	11,262	10,901
Valero Energy Corp.	2.800%	12/1/31	5,150	4,368
Valero Energy Corp.	7.500%	4/15/32	7,131	8,048
Valero Energy Corp.	6.625%	6/15/37	18,035	19,236
Valero Energy Corp.	4.900%	3/15/45	4,900	4,387
Valero Energy Corp.	3.650%	12/1/51	10,000	6,917
Valero Energy Corp.	4.000%	6/1/52	6,500	4,764
Valero Energy Partners LP	4.500%	3/15/28	3,090	3,010
Western Midstream Operating LP	4.500%	3/1/28	4,282	4,126
Western Midstream Operating LP	4.750%	8/15/28	2,157	2,104
Western Midstream Operating LP	6.350%	1/15/29	8,620	8,891
Western Midstream Operating LP	4.050%	2/1/30	13,573	12,628
Western Midstream Operating LP	6.150%	4/1/33	7,900	8,071
Western Midstream Operating LP	5.450%	4/1/44	6,600	5,909
Western Midstream Operating LP	5.300%	3/1/48	7,240	6,217
Western Midstream Operating LP	5.500%	8/15/48	2,715	2,345
Western Midstream Operating LP	5.250%	2/1/50	14,000	12,182
Williams Cos. Inc.	4.000%	9/15/25	7,275	7,138
Williams Cos. Inc.	5.400%	3/2/26	1,700	1,698
Williams Cos. Inc.	3.750%	6/15/27	12,000	11,521
Williams Cos. Inc.	5.300%	8/15/28	7,326	7,348
Williams Cos. Inc.	4.900%	3/15/29	8,900	8,776
Williams Cos. Inc.	3.500%	11/15/30	12,510	11,331
4 Williams Cos. Inc.	7.500%	1/15/31	550	606
Williams Cos. Inc.	2.600%	3/15/31	12,000	10,147
Williams Cos. Inc.	4.650%	8/15/32	17,370	16,513
Williams Cos. Inc.	5.650%	3/15/33	10,910	11,017
Williams Cos. Inc.	5.150%	3/15/34	11,000	10,733
Williams Cos. Inc.	6.300%	4/15/40	12,920	13,393
Williams Cos. Inc.	5.800%	11/15/43	8,000	7,769
Williams Cos. Inc.	5.400%	3/4/44	9,250	8,721
Williams Cos. Inc.	5.750%	6/24/44	6,700	6,560
Williams Cos. Inc.	4.900%	1/15/45	8,178	7,151
Williams Cos. Inc.	5.100%	9/15/45	12,038	10,855
Williams Cos. Inc.	4.850%	3/1/48	8,890	7,687
Williams Cos. Inc.	3.500%	10/15/51	4,200	2,912
Williams Cos. Inc.	5.300%	8/15/52	10,000	9,260
				5,229,459
Financials (7.6%)				
ACE Capital Trust II	9.700%	4/1/30	725	861
4 Aegon Ltd.	5.500%	4/11/48	6,000	5,777
AerCap Ireland Capital DAC	3.500%	1/15/25	2,050	2,024
AerCap Ireland Capital DAC	6.500%	7/15/25	24,304	24,513
AerCap Ireland Capital DAC	4.450%	10/1/25	8,945	8,822
AerCap Ireland Capital DAC	1.750%	1/30/26	10,000	9,424
AerCap Ireland Capital DAC	4.450%	4/3/26	10,139	9,952
AerCap Ireland Capital DAC	2.450%	10/29/26	39,000	36,386
AerCap Ireland Capital DAC	6.100%	1/15/27	3,000	3,047
AerCap Ireland Capital DAC	3.650%	7/21/27	12,210	11,598
AerCap Ireland Capital DAC	4.625%	10/15/27	22,000	21,449
AerCap Ireland Capital DAC	3.875%	1/23/28	15,650	14,838
AerCap Ireland Capital DAC	5.750%	6/6/28	8,000	8,090
AerCap Ireland Capital DAC	3.000%	10/29/28	40,000	36,354
AerCap Ireland Capital DAC	5.100%	1/19/29	10,000	9,917
AerCap Ireland Capital DAC	6.150%	9/30/30	13,300	13,753
AerCap Ireland Capital DAC	3.300%	1/30/32	68,500	58,865
AerCap Ireland Capital DAC	3.400%	10/29/33	16,500	13,851
AerCap Ireland Capital DAC	5.300%	1/19/34	10,000	9,803
AerCap Ireland Capital DAC	3.850%	10/29/41	15,000	11,759
Affiliated Managers Group Inc.	3.500%	8/1/25	10,908	10,667
Affiliated Managers Group Inc.	3.300%	6/15/30	11,576	10,329
Aflac Inc.	1.125%	3/15/26	5,010	4,679
Aflac Inc.	2.875%	10/15/26	4,765	4,529
Aflac Inc.	3.600%	4/1/30	27,801	25,834
Aflac Inc.	4.000%	10/15/46	6,700	5,272

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Aflac Inc.	4.750%	1/15/49	9,075	8,049
Air Lease Corp.	3.250%	3/1/25	11,202	11,001
Air Lease Corp.	3.375%	7/1/25	7,000	6,840
4 Air Lease Corp.	2.875%	1/15/26	8,734	8,379
4 Air Lease Corp.	3.750%	6/1/26	2,680	2,589
4 Air Lease Corp.	5.300%	6/25/26	4,600	4,585
Air Lease Corp.	1.875%	8/15/26	10,000	9,274
Air Lease Corp.	2.200%	1/15/27	5,000	4,618
Air Lease Corp.	3.625%	4/1/27	6,569	6,274
Air Lease Corp.	3.625%	12/1/27	6,800	6,415
Air Lease Corp.	2.100%	9/1/28	5,000	4,391
Air Lease Corp.	4.625%	10/1/28	6,300	6,110
Air Lease Corp.	3.250%	10/1/29	4,265	3,860
4 Air Lease Corp.	3.000%	2/1/30	10,300	9,120
4 Air Lease Corp.	2.875%	1/15/32	19,650	16,442
Aircastle Ltd.	4.250%	6/15/26	18,771	18,297
Alleghany Corp.	4.900%	9/15/44	4,575	4,256
Alleghany Corp.	3.250%	8/15/51	11,750	7,920
Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	5,400	5,395
Allstate Corp.	0.750%	12/15/25	4,000	3,740
Allstate Corp.	3.280%	12/15/26	7,950	7,606
Allstate Corp.	5.050%	6/24/29	4,493	4,473
Allstate Corp.	1.450%	12/15/30	14,000	11,179
Allstate Corp.	5.250%	3/30/33	15,475	15,413
Allstate Corp.	5.350%	6/1/33	1,700	1,706
Allstate Corp.	5.550%	5/9/35	3,475	3,520
Allstate Corp.	5.950%	4/1/36	925	970
Allstate Corp.	4.500%	6/15/43	5,950	5,089
Allstate Corp.	4.200%	12/15/46	2,265	1,829
Allstate Corp.	3.850%	8/10/49	16,280	12,303
4 Allstate Corp.	6.500%	5/15/57	5,775	5,813
Ally Financial Inc.	4.625%	3/30/25	2,075	2,056
Ally Financial Inc.	4.750%	6/9/27	5,000	4,878
Ally Financial Inc.	7.100%	11/15/27	24,247	25,252
Ally Financial Inc.	6.992%	6/13/29	5,685	5,904
4 Ally Financial Inc.	8.000%	11/1/31	27,425	30,293
Ally Financial Inc.	8.000%	11/1/31	2,250	2,482
American Express Co.	3.625%	12/5/24	19,560	19,393
American Express Co.	2.250%	3/4/25	6,800	6,650
American Express Co.	3.950%	8/1/25	5,995	5,896
American Express Co.	4.200%	11/6/25	11,265	11,101
American Express Co.	4.900%	2/13/26	13,460	13,374
American Express Co.	4.990%	5/1/26	22,215	22,083
American Express Co.	3.125%	5/20/26	9,338	8,986
American Express Co.	6.338%	10/30/26	4,300	4,342
American Express Co.	1.650%	11/4/26	9,600	8,835
American Express Co.	2.550%	3/4/27	31,536	29,478
American Express Co.	5.645%	4/23/27	18,630	18,701
American Express Co.	3.300%	5/3/27	38,035	36,193
American Express Co.	5.389%	7/28/27	11,000	11,013
American Express Co.	5.850%	11/5/27	8,000	8,193
American Express Co.	5.098%	2/16/28	47,379	47,174
American Express Co.	5.282%	7/27/29	26,000	26,042
American Express Co.	5.532%	4/25/30	7,080	7,161
American Express Co.	6.489%	10/30/31	10,075	10,737
American Express Co.	4.989%	5/26/33	5,000	4,827
American Express Co.	4.420%	8/3/33	9,990	9,428
American Express Co.	5.043%	5/1/34	11,579	11,323
American Express Co.	5.625%	7/28/34	4,000	4,008
American Express Co.	5.915%	4/25/35	10,060	10,240
American Express Co.	4.050%	12/3/42	11,223	9,334
American Financial Group Inc.	5.250%	4/2/30	4,396	4,366
American Financial Group Inc.	4.500%	6/15/47	6,893	5,886
American International Group Inc.	4.200%	4/1/28	6,915	6,685
American International Group Inc.	4.250%	3/15/29	2,397	2,308
American International Group Inc.	3.400%	6/30/30	12,000	10,918
American International Group Inc.	5.125%	3/27/33	7,226	7,122
American International Group Inc.	4.700%	7/10/35	2,706	2,468
American International Group Inc.	6.250%	5/1/36	15,405	16,280
American International Group Inc.	4.500%	7/16/44	4,106	3,550

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	American International Group Inc.	4.800%	7/10/45	10,577	9,437
	American International Group Inc.	4.750%	4/1/48	2,629	2,320
4	American International Group Inc.	5.750%	4/1/48	7,950	7,779
	American International Group Inc.	4.375%	6/30/50	10,645	8,808
	American National Group Inc.	5.000%	6/15/27	5,361	5,243
	Ameriprise Financial Inc.	2.875%	9/15/26	16,275	15,494
	Ameriprise Financial Inc.	5.700%	12/15/28	4,000	4,094
	Ameriprise Financial Inc.	4.500%	5/13/32	3,000	2,888
	Ameriprise Financial Inc.	5.150%	5/15/33	5,000	5,006
4	Andrew W Mellon Foundation	0.947%	8/1/27	2,500	2,228
4	Aon Corp.	8.205%	1/1/27	3,000	3,172
	Aon Corp.	2.850%	5/28/27	4,365	4,095
	Aon Corp.	4.500%	12/15/28	10,500	10,213
	Aon Corp.	3.750%	5/2/29	9,459	8,878
	Aon Corp.	2.800%	5/15/30	16,672	14,620
	Aon Corp.	2.600%	12/2/31	3,000	2,500
	Aon Corp.	5.000%	9/12/32	2,000	1,947
	Aon Corp.	5.350%	2/28/33	14,056	13,963
	Aon Corp.	6.250%	9/30/40	4,650	4,907
	Aon Corp.	2.900%	8/23/51	12,233	7,468
	Aon Corp.	3.900%	2/28/52	8,817	6,519
	Aon Global Ltd.	3.875%	12/15/25	5,774	5,643
	Aon Global Ltd.	4.600%	6/14/44	8,451	7,204
	Aon Global Ltd.	4.750%	5/15/45	1,104	956
	Aon North America Inc.	5.125%	3/1/27	3,335	3,331
	Aon North America Inc.	5.150%	3/1/29	15,735	15,693
	Aon North America Inc.	5.300%	3/1/31	8,435	8,407
	Aon North America Inc.	5.450%	3/1/34	24,980	24,869
	Aon North America Inc.	5.750%	3/1/54	22,940	22,416
7	Apollo Debt Solutions BDC	6.900%	4/13/29	7,500	7,540
	Apollo Global Management Inc.	6.375%	11/15/33	5,090	5,378
	Apollo Global Management Inc.	5.800%	5/21/54	9,100	8,962
	Arch Capital Finance LLC	4.011%	12/15/26	4,725	4,572
	Arch Capital Finance LLC	5.031%	12/15/46	3,225	2,922
	Arch Capital Group Ltd.	7.350%	5/1/34	1,100	1,243
	Arch Capital Group Ltd.	3.635%	6/30/50	9,640	6,948
	Arch Capital Group US Inc.	5.144%	11/1/43	9,837	9,021
	Ares Capital Corp.	4.250%	3/1/25	1,554	1,534
	Ares Capital Corp.	3.250%	7/15/25	23,468	22,820
	Ares Capital Corp.	3.875%	1/15/26	5,300	5,116
	Ares Capital Corp.	2.150%	7/15/26	11,000	10,164
	Ares Capital Corp.	7.000%	1/15/27	10,596	10,773
	Ares Capital Corp.	2.875%	6/15/27	11,278	10,317
	Ares Capital Corp.	5.875%	3/1/29	20,389	20,070
	Ares Capital Corp.	5.950%	7/15/29	6,000	5,895
	Ares Capital Corp.	3.200%	11/15/31	8,700	7,173
7	Ares Strategic Income Fund	6.350%	8/15/29	3,000	2,975
	Arthur J Gallagher & Co.	2.400%	11/9/31	6,000	4,896
	Arthur J Gallagher & Co.	5.500%	3/2/33	5,000	5,014
	Arthur J Gallagher & Co.	6.500%	2/15/34	9,628	10,186
	Arthur J Gallagher & Co.	3.500%	5/20/51	10,000	6,898
	Arthur J Gallagher & Co.	3.050%	3/9/52	2,000	1,225
	Arthur J Gallagher & Co.	5.750%	3/2/53	8,590	8,346
	Arthur J Gallagher & Co.	6.750%	2/15/54	5,000	5,504
	Arthur J Gallagher & Co.	5.750%	7/15/54	5,650	5,487
	Assurant Inc.	4.900%	3/27/28	1,600	1,575
	Assurant Inc.	3.700%	2/22/30	1,300	1,176
	Assured Guaranty US Holdings Inc.	6.125%	9/15/28	3,600	3,707
	Assured Guaranty US Holdings Inc.	3.150%	6/15/31	2,000	1,734
	Assured Guaranty US Holdings Inc.	3.600%	9/15/51	2,000	1,386
7	Athene Global Funding	5.620%	5/8/26	8,500	8,506
7	Athene Global Funding	5.583%	1/9/29	8,500	8,533
	Athene Holding Ltd.	4.125%	1/12/28	12,525	12,075
	Athene Holding Ltd.	6.150%	4/3/30	11,425	11,811
	Athene Holding Ltd.	3.500%	1/15/31	21,558	19,084
	Athene Holding Ltd.	5.875%	1/15/34	10,575	10,463
	Athene Holding Ltd.	3.950%	5/25/51	7,100	5,087
	Athene Holding Ltd.	3.450%	5/15/52	5,775	3,691
	Athene Holding Ltd.	6.250%	4/1/54	15,690	15,697
	Australia & New Zealand Banking Group Ltd.	5.375%	7/3/25	5,800	5,804

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Australia & New Zealand Banking Group Ltd.	5.671%	10/3/25	5,000	5,026
4	Australia & New Zealand Banking Group Ltd.	3.700%	11/16/25	1,197	1,173
	Australia & New Zealand Banking Group Ltd.	5.088%	12/8/25	11,515	11,497
	Australia & New Zealand Banking Group Ltd.	5.000%	3/18/26	8,000	7,978
	AXA SA	8.600%	12/15/30	7,660	9,010
	AXIS Specialty Finance LLC	3.900%	7/15/29	2,600	2,429
4	AXIS Specialty Finance LLC	4.900%	1/15/40	2,930	2,687
	AXIS Specialty Finance plc	4.000%	12/6/27	10,000	9,589
	Bain Capital Specialty Finance Inc.	2.950%	3/10/26	3,000	2,822
	Bain Capital Specialty Finance Inc.	2.550%	10/13/26	3,000	2,751
	Banco Bilbao Vizcaya Argentaria SA	6.138%	9/14/28	10,000	10,210
	Banco Bilbao Vizcaya Argentaria SA	7.883%	11/15/34	8,200	8,939
	Banco Bilbao Vizcaya Argentaria SA	6.033%	3/13/35	12,000	11,966
	Banco Santander SA	3.496%	3/24/25	27,200	26,804
	Banco Santander SA	5.147%	8/18/25	10,100	10,025
	Banco Santander SA	5.179%	11/19/25	12,510	12,385
	Banco Santander SA	1.849%	3/25/26	27,116	25,422
	Banco Santander SA	4.250%	4/11/27	18,975	18,358
	Banco Santander SA	5.294%	8/18/27	32,500	32,282
	Banco Santander SA	6.527%	11/7/27	22,800	23,326
	Banco Santander SA	3.800%	2/23/28	9,800	9,238
	Banco Santander SA	5.552%	3/14/28	11,200	11,181
	Banco Santander SA	4.175%	3/24/28	25,000	24,091
	Banco Santander SA	4.379%	4/12/28	12,800	12,336
	Banco Santander SA	5.588%	8/8/28	10,000	10,100
	Banco Santander SA	6.607%	11/7/28	19,000	19,944
	Banco Santander SA	5.538%	3/14/30	11,200	11,124
	Banco Santander SA	3.490%	5/28/30	2,400	2,150
	Banco Santander SA	2.749%	12/3/30	15,000	12,487
	Banco Santander SA	2.958%	3/25/31	17,900	15,287
	Banco Santander SA	6.921%	8/8/33	22,000	22,995
	Banco Santander SA	6.938%	11/7/33	16,640	18,172
	Banco Santander SA	6.350%	3/14/34	33,200	33,290
4	Bank of America Corp.	3.875%	8/1/25	13,623	13,413
4	Bank of America Corp.	1.530%	12/6/25	12,835	12,598
4	Bank of America Corp.	4.450%	3/3/26	22,051	21,677
4	Bank of America Corp.	3.500%	4/19/26	28,565	27,703
4	Bank of America Corp.	1.319%	6/19/26	17,500	16,777
4	Bank of America Corp.	4.827%	7/22/26	10,000	9,903
4	Bank of America Corp.	4.250%	10/22/26	14,515	14,148
4	Bank of America Corp.	1.197%	10/24/26	15,000	14,153
	Bank of America Corp.	5.080%	1/20/27	15,600	15,502
4	Bank of America Corp.	1.658%	3/11/27	15,000	14,065
4	Bank of America Corp.	3.559%	4/23/27	49,330	47,706
	Bank of America Corp.	1.734%	7/22/27	51,550	47,768
	Bank of America Corp.	5.933%	9/15/27	35,000	35,360
4	Bank of America Corp.	3.248%	10/21/27	53,700	50,799
4	Bank of America Corp.	4.183%	11/25/27	25,000	24,132
4	Bank of America Corp.	3.824%	1/20/28	30,992	29,880
4	Bank of America Corp.	3.705%	4/24/28	25,875	24,787
	Bank of America Corp.	4.376%	4/27/28	20,050	19,569
4	Bank of America Corp.	3.593%	7/21/28	47,625	45,325
4	Bank of America Corp.	4.948%	7/22/28	50,000	49,590
	Bank of America Corp.	6.204%	11/10/28	20,500	21,103
4	Bank of America Corp.	3.419%	12/20/28	100,985	94,937
4	Bank of America Corp.	3.970%	3/5/29	10,000	9,560
	Bank of America Corp.	5.202%	4/25/29	53,605	53,510
4	Bank of America Corp.	2.087%	6/14/29	25,000	22,183
4	Bank of America Corp.	4.271%	7/23/29	40,000	38,533
	Bank of America Corp.	5.819%	9/15/29	45,000	45,937
4	Bank of America Corp.	3.974%	2/7/30	10,000	9,471
4	Bank of America Corp.	3.194%	7/23/30	2,865	2,600
4	Bank of America Corp.	2.884%	10/22/30	38,825	34,564
4	Bank of America Corp.	2.496%	2/13/31	5,955	5,146
4	Bank of America Corp.	2.592%	4/29/31	53,048	45,850
4	Bank of America Corp.	1.898%	7/23/31	20,800	17,121
4	Bank of America Corp.	1.922%	10/24/31	25,000	20,431
4	Bank of America Corp.	2.651%	3/11/32	13,300	11,259
	Bank of America Corp.	2.687%	4/22/32	112,675	95,280
	Bank of America Corp.	2.299%	7/21/32	34,000	27,844

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Bank of America Corp.	2.572%	10/20/32	26,399	21,896
4 Bank of America Corp.	2.972%	2/4/33	80,000	67,724
Bank of America Corp.	4.571%	4/27/33	50	47
4 Bank of America Corp.	5.015%	7/22/33	55,500	54,222
Bank of America Corp.	5.288%	4/25/34	77,955	77,141
Bank of America Corp.	5.872%	9/15/34	15,000	15,427
Bank of America Corp.	5.468%	1/23/35	51,465	51,399
Bank of America Corp.	2.482%	9/21/36	31,340	25,024
Bank of America Corp.	6.110%	1/29/37	22,087	22,952
Bank of America Corp.	3.846%	3/8/37	32,155	28,273
4 Bank of America Corp.	4.244%	4/24/38	36,831	32,574
Bank of America Corp.	7.750%	5/14/38	18,175	21,575
4 Bank of America Corp.	4.078%	4/23/40	23,405	19,876
4 Bank of America Corp.	2.676%	6/19/41	76,925	53,782
4 Bank of America Corp.	5.875%	2/7/42	5,235	5,445
Bank of America Corp.	3.311%	4/22/42	47,505	35,712
4 Bank of America Corp.	5.000%	1/21/44	14,777	13,935
4 Bank of America Corp.	4.875%	4/1/44	7,682	7,067
4 Bank of America Corp.	4.750%	4/21/45	4,425	3,937
4 Bank of America Corp.	4.443%	1/20/48	10,998	9,378
4 Bank of America Corp.	3.946%	1/23/49	17,575	13,832
4 Bank of America Corp.	4.330%	3/15/50	2,600	2,171
4 Bank of America Corp.	4.083%	3/20/51	104,135	83,181
4 Bank of America Corp.	2.831%	10/24/51	75	47
4 Bank of America Corp.	3.483%	3/13/52	600	430
Bank of America Corp.	2.972%	7/21/52	31,750	20,709
Bank of America NA	5.650%	8/18/25	21,925	21,993
Bank of America NA	5.526%	8/18/26	22,165	22,317
4 Bank of America NA	6.000%	10/15/36	7,400	7,776
Bank of Montreal	5.920%	9/25/25	8,300	8,340
Bank of Montreal	5.300%	6/5/26	8,000	7,993
4 Bank of Montreal	2.650%	3/8/27	15,825	14,838
4 Bank of Montreal	4.700%	9/14/27	5,100	5,033
Bank of Montreal	5.203%	2/1/28	27,800	27,838
Bank of Montreal	5.717%	9/25/28	8,300	8,468
Bank of Montreal	5.511%	6/4/31	10,500	10,611
4 Bank of Montreal	3.803%	12/15/32	18,390	17,299
Bank of Montreal	3.088%	1/10/37	7,600	6,210
4 Bank of New York Mellon Corp.	3.250%	9/11/24	6,918	6,885
4 Bank of New York Mellon Corp.	3.950%	11/18/25	422	415
4 Bank of New York Mellon Corp.	2.800%	5/4/26	9,358	8,979
4 Bank of New York Mellon Corp.	5.148%	5/22/26	4,915	4,907
Bank of New York Mellon Corp.	4.414%	7/24/26	33,000	32,624
4 Bank of New York Mellon Corp.	2.450%	8/17/26	8,315	7,879
4 Bank of New York Mellon Corp.	2.050%	1/26/27	3,400	3,165
Bank of New York Mellon Corp.	4.947%	4/26/27	13,055	12,975
4 Bank of New York Mellon Corp.	3.250%	5/16/27	15,989	15,267
4 Bank of New York Mellon Corp.	3.400%	1/29/28	6,200	5,884
4 Bank of New York Mellon Corp.	3.442%	2/7/28	14,576	13,942
4 Bank of New York Mellon Corp.	3.992%	6/13/28	9,000	8,706
4 Bank of New York Mellon Corp.	5.802%	10/25/28	15,000	15,286
4 Bank of New York Mellon Corp.	3.000%	10/30/28	3,700	3,395
Bank of New York Mellon Corp.	4.543%	2/1/29	11,875	11,640
4 Bank of New York Mellon Corp.	6.317%	10/25/29	9,000	9,405
4 Bank of New York Mellon Corp.	4.975%	3/14/30	46,000	45,710
4 Bank of New York Mellon Corp.	1.650%	1/28/31	3,113	2,523
Bank of New York Mellon Corp.	2.500%	1/26/32	9,350	7,823
4 Bank of New York Mellon Corp.	5.834%	10/25/33	26,000	26,949
Bank of New York Mellon Corp.	4.706%	2/1/34	26,500	25,352
4 Bank of New York Mellon Corp.	4.967%	4/26/34	20,000	19,487
4 Bank of New York Mellon Corp.	5.188%	3/14/35	11,065	10,923
Bank of Nova Scotia	5.250%	12/6/24	19,875	19,839
Bank of Nova Scotia	4.500%	12/16/25	19,100	18,801
Bank of Nova Scotia	1.050%	3/2/26	10,000	9,310
Bank of Nova Scotia	2.700%	8/3/26	28,496	26,995
Bank of Nova Scotia	1.300%	9/15/26	10,000	9,166
Bank of Nova Scotia	1.950%	2/2/27	2,000	1,845
4 Bank of Nova Scotia	5.400%	6/4/27	4,500	4,522
Bank of Nova Scotia	5.250%	6/12/28	25,700	25,809
4 Bank of Nova Scotia	5.450%	8/1/29	3,750	3,786

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Bank of Nova Scotia	2.450%	2/2/32	5,650	4,660
Bank of Nova Scotia	5.650%	2/1/34	8,300	8,432
Bank of Nova Scotia	4.588%	5/4/37	10,500	9,463
Bank One Michigan	8.250%	11/1/24	6,000	6,044
BankUnited Inc.	4.875%	11/17/25	1,284	1,261
BankUnited Inc.	5.125%	6/11/30	5,000	4,500
Barclays plc	3.650%	3/16/25	15,176	14,941
Barclays plc	4.375%	1/12/26	25,200	24,785
4 Barclays plc	2.852%	5/7/26	15,950	15,550
Barclays plc	5.200%	5/12/26	19,105	18,883
Barclays plc	7.325%	11/2/26	15,000	15,267
Barclays plc	5.829%	5/9/27	35,100	35,136
Barclays plc	6.496%	9/13/27	11,525	11,715
Barclays plc	2.279%	11/24/27	23,530	21,763
Barclays plc	4.337%	1/10/28	13,206	12,700
Barclays plc	5.674%	3/12/28	11,775	11,791
Barclays plc	4.836%	5/9/28	26,410	25,485
Barclays plc	7.385%	11/2/28	15,000	15,789
4 Barclays plc	4.972%	5/16/29	14,400	14,091
Barclays plc	6.490%	9/13/29	31,205	32,286
4 Barclays plc	5.690%	3/12/30	14,000	14,040
Barclays plc	5.088%	6/20/30	10,530	10,072
Barclays plc	2.645%	6/24/31	34,800	29,541
Barclays plc	2.667%	3/10/32	14,250	11,830
Barclays plc	2.894%	11/24/32	23,935	19,807
Barclays plc	5.746%	8/9/33	9,945	9,923
Barclays plc	7.437%	11/2/33	32,500	35,748
Barclays plc	6.224%	5/9/34	16,885	17,306
Barclays plc	7.119%	6/27/34	15,259	16,220
Barclays plc	6.692%	9/13/34	20,415	21,637
Barclays plc	3.564%	9/23/35	24,475	21,031
Barclays plc	3.811%	3/10/42	4,600	3,548
Barclays plc	3.330%	11/24/42	16,000	11,468
Barclays plc	5.250%	8/17/45	4,000	3,766
Barclays plc	4.950%	1/10/47	13,800	12,307
Barclays plc	6.036%	3/12/55	9,000	9,121
Berkshire Hathaway Finance Corp.	2.300%	3/15/27	5,000	4,686
Berkshire Hathaway Finance Corp.	1.850%	3/12/30	2,000	1,709
Berkshire Hathaway Finance Corp.	1.450%	10/15/30	5,000	4,109
Berkshire Hathaway Finance Corp.	2.875%	3/15/32	12,000	10,500
Berkshire Hathaway Finance Corp.	4.400%	5/15/42	4,325	3,922
Berkshire Hathaway Finance Corp.	4.300%	5/15/43	12,729	11,138
Berkshire Hathaway Finance Corp.	4.200%	8/15/48	25,450	21,365
Berkshire Hathaway Finance Corp.	4.250%	1/15/49	26,395	22,554
Berkshire Hathaway Finance Corp.	2.850%	10/15/50	34,825	22,405
Berkshire Hathaway Finance Corp.	2.500%	1/15/51	10,000	6,005
Berkshire Hathaway Finance Corp.	3.850%	3/15/52	34,385	26,607
Berkshire Hathaway Inc.	3.125%	3/15/26	46,785	45,307
Berkshire Hathaway Inc.	4.500%	2/11/43	2,765	2,560
BGC Group Inc.	4.375%	12/15/25	7,500	7,315
BGC Group Inc.	8.000%	5/25/28	4,800	5,061
BlackRock Funding Inc.	4.700%	3/14/29	6,750	6,718
BlackRock Funding Inc.	5.000%	3/14/34	11,300	11,216
BlackRock Funding Inc.	5.250%	3/14/54	16,300	15,748
BlackRock Inc.	3.200%	3/15/27	6,000	5,763
BlackRock Inc.	3.250%	4/30/29	3,000	2,797
BlackRock Inc.	2.400%	4/30/30	11,000	9,602
BlackRock Inc.	1.900%	1/28/31	13,575	11,254
BlackRock Inc.	2.100%	2/25/32	15,500	12,626
BlackRock Inc.	4.750%	5/25/33	5,000	4,900
BlackRock TCP Capital Corp.	6.950%	5/30/29	1,550	1,513
Blackstone Private Credit Fund	7.050%	9/29/25	1,600	1,615
Blackstone Private Credit Fund	2.625%	12/15/26	7,369	6,742
Blackstone Private Credit Fund	3.250%	3/15/27	6,000	5,540
7 Blackstone Private Credit Fund	7.300%	11/27/28	9,400	9,734
Blackstone Private Credit Fund	4.000%	1/15/29	13,000	11,862
7 Blackstone Private Credit Fund	5.950%	7/16/29	9,760	9,560
7 Blackstone Private Credit Fund	6.250%	1/25/31	5,585	5,540
Blackstone Secured Lending Fund	3.625%	1/15/26	15,000	14,400
Blackstone Secured Lending Fund	2.750%	9/16/26	5,000	4,629

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Blackstone Secured Lending Fund	5.875%	11/15/27	3,600	3,574
Blackstone Secured Lending Fund	2.850%	9/30/28	7,575	6,640
Blue Owl Capital Corp.	4.000%	3/30/25	4,725	4,649
Blue Owl Capital Corp.	3.750%	7/22/25	10,347	10,088
Blue Owl Capital Corp.	4.250%	1/15/26	6,816	6,611
Blue Owl Capital Corp.	3.400%	7/15/26	8,000	7,538
Blue Owl Capital Corp.	2.625%	1/15/27	9,900	9,050
Blue Owl Capital Corp.	2.875%	6/11/28	10,000	8,844
Blue Owl Capital Corp.	5.950%	3/15/29	8,475	8,347
4 Blue Owl Credit Income Corp.	5.500%	3/21/25	7,220	7,175
4 Blue Owl Credit Income Corp.	3.125%	9/23/26	1,598	1,482
Blue Owl Credit Income Corp.	7.950%	6/13/28	13,150	13,598
Blue Owl Credit Income Corp.	7.750%	1/15/29	5,000	5,155
7 Blue Owl Credit Income Corp.	6.600%	9/15/29	5,000	4,931
Blue Owl Credit Income Corp.	6.650%	3/15/31	11,500	11,248
7 Blue Owl Finance LLC	6.250%	4/18/34	11,800	11,841
Blue Owl Technology Finance Corp.	2.500%	1/15/27	4,075	3,660
7 Blue Owl Technology Finance Corp. II	6.750%	4/4/29	7,000	6,848
4 BPCE SA	3.375%	12/2/26	4,001	3,832
7 BPCE SA	3.250%	1/11/28	275	256
Brighthouse Financial Inc.	5.625%	5/15/30	5,000	4,998
Brighthouse Financial Inc.	4.700%	6/22/47	8,415	6,531
Brighthouse Financial Inc.	3.850%	12/22/51	3,550	2,254
Brookfield Capital Finance LLC	6.087%	6/14/33	12,184	12,528
Brookfield Finance I UK plc	2.340%	1/30/32	7,385	5,922
Brookfield Finance Inc.	4.250%	6/2/26	1,015	992
Brookfield Finance Inc.	3.900%	1/25/28	2,125	2,027
Brookfield Finance Inc.	4.850%	3/29/29	18,625	18,297
Brookfield Finance Inc.	4.350%	4/15/30	920	872
Brookfield Finance Inc.	2.724%	4/15/31	10,300	8,718
Brookfield Finance Inc.	6.350%	1/5/34	14,150	14,839
Brookfield Finance Inc.	5.675%	1/15/35	5,845	5,782
Brookfield Finance Inc.	4.700%	9/20/47	6,350	5,373
Brookfield Finance Inc.	3.500%	3/30/51	2,825	1,956
Brookfield Finance Inc.	5.968%	3/4/54	9,500	9,397
Brookfield Finance LLC	3.450%	4/15/50	12,950	8,882
Brown & Brown Inc.	4.500%	3/15/29	6,575	6,340
Brown & Brown Inc.	2.375%	3/15/31	7,603	6,282
Brown & Brown Inc.	4.200%	3/17/32	24,730	22,583
Brown & Brown Inc.	5.650%	6/11/34	2,500	2,485
Brown & Brown Inc.	4.950%	3/17/52	6,855	5,830
Canadian Imperial Bank of Commerce	0.950%	10/23/25	2,500	2,360
Canadian Imperial Bank of Commerce	1.250%	6/22/26	15,000	13,888
Canadian Imperial Bank of Commerce	5.615%	7/17/26	5,500	5,528
Canadian Imperial Bank of Commerce	3.450%	4/7/27	17,545	16,789
Canadian Imperial Bank of Commerce	5.237%	6/28/27	6,320	6,310
Canadian Imperial Bank of Commerce	5.001%	4/28/28	6,490	6,441
Canadian Imperial Bank of Commerce	5.986%	10/3/28	5,795	5,956
Canadian Imperial Bank of Commerce	5.260%	4/8/29	11,500	11,477
Canadian Imperial Bank of Commerce	3.600%	4/7/32	31,084	27,503
Canadian Imperial Bank of Commerce	6.092%	10/3/33	17,980	18,621
Capital One Financial Corp.	4.200%	10/29/25	13,037	12,761
Capital One Financial Corp.	2.636%	3/3/26	20,000	19,572
Capital One Financial Corp.	4.985%	7/24/26	11,208	11,110
Capital One Financial Corp.	3.750%	7/28/26	19,088	18,428
Capital One Financial Corp.	3.750%	3/9/27	26,750	25,687
Capital One Financial Corp.	3.650%	5/11/27	18,040	17,249
Capital One Financial Corp.	7.149%	10/29/27	5,500	5,681
Capital One Financial Corp.	1.878%	11/2/27	13,773	12,630
Capital One Financial Corp.	3.800%	1/31/28	20,375	19,366
Capital One Financial Corp.	5.468%	2/1/29	58,482	58,238
Capital One Financial Corp.	6.312%	6/8/29	20,000	20,466
Capital One Financial Corp.	5.700%	2/1/30	21,314	21,400
Capital One Financial Corp.	3.273%	3/1/30	11,120	10,028
Capital One Financial Corp.	5.247%	7/26/30	6,000	5,887
4 Capital One Financial Corp.	7.624%	10/30/31	12,700	13,969
Capital One Financial Corp.	2.359%	7/29/32	4,000	3,129
Capital One Financial Corp.	2.618%	11/2/32	6,000	4,879
Capital One Financial Corp.	5.268%	5/10/33	6,640	6,412
Capital One Financial Corp.	6.377%	6/8/34	25,078	25,751

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Capital One Financial Corp.	6.051%	2/1/35	37,443	37,662
Cboe Global Markets Inc.	3.650%	1/12/27	4,910	4,736
Cboe Global Markets Inc.	1.625%	12/15/30	5,830	4,764
Charles Schwab Corp.	3.000%	3/10/25	6,000	5,891
Charles Schwab Corp.	4.200%	3/24/25	5,000	4,949
Charles Schwab Corp.	3.450%	2/13/26	3,225	3,130
Charles Schwab Corp.	0.900%	3/11/26	16,475	15,287
Charles Schwab Corp.	1.150%	5/13/26	10,000	9,252
Charles Schwab Corp.	5.875%	8/24/26	11,080	11,205
Charles Schwab Corp.	3.200%	3/2/27	3,500	3,331
Charles Schwab Corp.	2.450%	3/3/27	31,290	29,181
Charles Schwab Corp.	3.300%	4/1/27	13,850	13,214
Charles Schwab Corp.	3.200%	1/25/28	5,350	5,021
Charles Schwab Corp.	2.000%	3/20/28	10,000	8,974
Charles Schwab Corp.	4.000%	2/1/29	5,550	5,325
Charles Schwab Corp.	3.250%	5/22/29	5,990	5,519
Charles Schwab Corp.	2.750%	10/1/29	2,590	2,327
Charles Schwab Corp.	6.196%	11/17/29	13,775	14,318
Charles Schwab Corp.	4.625%	3/22/30	30	30
Charles Schwab Corp.	1.650%	3/11/31	12,200	9,804
Charles Schwab Corp.	2.300%	5/13/31	16,000	13,434
Charles Schwab Corp.	1.950%	12/1/31	13,985	11,181
Charles Schwab Corp.	2.900%	3/3/32	11,000	9,405
Charles Schwab Corp.	5.853%	5/19/34	13,000	13,248
Charles Schwab Corp.	6.136%	8/24/34	14,675	15,283
Chubb Corp.	6.000%	5/11/37	4,200	4,480
4 Chubb Corp.	6.500%	5/15/38	9,705	10,821
Chubb INA Holdings LLC	3.150%	3/15/25	7,654	7,532
Chubb INA Holdings LLC	3.350%	5/3/26	30,696	29,700
Chubb INA Holdings LLC	1.375%	9/15/30	9,400	7,664
Chubb INA Holdings LLC	5.000%	3/15/34	12,030	11,919
Chubb INA Holdings LLC	6.700%	5/15/36	1,810	2,034
Chubb INA Holdings LLC	4.150%	3/13/43	6,100	5,215
Chubb INA Holdings LLC	4.350%	11/3/45	20,692	17,870
Chubb INA Holdings LLC	2.850%	12/15/51	6,000	3,924
Chubb INA Holdings LLC	3.050%	12/15/61	7,800	4,959
CI Financial Corp.	3.200%	12/17/30	10,930	8,619
4 Cincinnati Financial Corp.	6.920%	5/15/28	6,363	6,734
Citibank NA	5.864%	9/29/25	19,491	19,589
4 Citibank NA	5.438%	4/30/26	20,000	20,071
4 Citibank NA	5.488%	12/4/26	19,000	19,094
Citibank NA	5.803%	9/29/28	24,770	25,443
4 Citibank NA	5.570%	4/30/34	22,500	22,873
Citigroup Inc.	3.875%	3/26/25	20,019	19,734
Citigroup Inc.	5.500%	9/13/25	4,400	4,395
Citigroup Inc.	3.700%	1/12/26	13,478	13,128
Citigroup Inc.	4.600%	3/9/26	37,650	37,051
Citigroup Inc.	3.290%	3/17/26	30,000	29,464
Citigroup Inc.	3.400%	5/1/26	10,250	9,898
Citigroup Inc.	5.610%	9/29/26	50,421	50,402
Citigroup Inc.	3.200%	10/21/26	41,250	39,318
Citigroup Inc.	4.300%	11/20/26	32,850	32,069
Citigroup Inc.	1.122%	1/28/27	18,425	17,191
Citigroup Inc.	4.450%	9/29/27	34,810	33,934
4 Citigroup Inc.	3.887%	1/10/28	35,125	33,923
Citigroup Inc.	6.625%	1/15/28	25	26
4 Citigroup Inc.	3.070%	2/24/28	20,000	18,877
Citigroup Inc.	4.658%	5/24/28	5,570	5,480
4 Citigroup Inc.	3.668%	7/24/28	48,950	46,655
Citigroup Inc.	4.125%	7/25/28	600	576
4 Citigroup Inc.	3.520%	10/27/28	30,050	28,402
Citigroup Inc.	5.174%	2/13/30	27,365	27,199
4 Citigroup Inc.	3.980%	3/20/30	8,075	7,619
4 Citigroup Inc.	2.976%	11/5/30	38,100	33,934
4 Citigroup Inc.	2.666%	1/29/31	3,680	3,201
4 Citigroup Inc.	4.412%	3/31/31	78,850	75,149
4 Citigroup Inc.	2.572%	6/3/31	5,000	4,290
Citigroup Inc.	6.625%	6/15/32	3,535	3,771
Citigroup Inc.	2.520%	11/3/32	18,000	14,806
Citigroup Inc.	3.057%	1/25/33	63,100	53,509

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Citigroup Inc.	5.875%	2/22/33	3,000	3,058
Citigroup Inc.	3.785%	3/17/33	44,800	39,933
Citigroup Inc.	4.910%	5/24/33	8,000	7,691
Citigroup Inc.	6.000%	10/31/33	6,135	6,301
Citigroup Inc.	6.270%	11/17/33	43,000	45,077
Citigroup Inc.	6.174%	5/25/34	61,365	62,417
Citigroup Inc.	5.827%	2/13/35	49,515	49,080
Citigroup Inc.	5.449%	6/11/35	35,000	34,733
Citigroup Inc.	6.125%	8/25/36	11,118	11,372
4 Citigroup Inc.	3.878%	1/24/39	13,125	10,980
Citigroup Inc.	8.125%	7/15/39	13,096	16,359
4 Citigroup Inc.	5.316%	3/26/41	69,175	66,670
Citigroup Inc.	5.875%	1/30/42	13,339	13,685
Citigroup Inc.	2.904%	11/3/42	2,290	1,596
Citigroup Inc.	6.675%	9/13/43	1,780	1,937
Citigroup Inc.	4.950%	11/7/43	8,250	7,071
Citigroup Inc.	5.300%	5/6/44	8,700	8,091
Citigroup Inc.	4.650%	7/30/45	8,275	7,223
Citigroup Inc.	4.750%	5/18/46	9,658	8,280
4 Citigroup Inc.	4.281%	4/24/48	2,125	1,765
Citigroup Inc.	4.650%	7/23/48	19,785	17,248
4 Citizens Bank NA	3.750%	2/18/26	11,241	10,882
Citizens Bank NA	4.575%	8/9/28	6,075	5,865
Citizens Financial Group Inc.	2.850%	7/27/26	950	898
Citizens Financial Group Inc.	5.841%	1/23/30	13,825	13,779
Citizens Financial Group Inc.	2.500%	2/6/30	11,045	9,359
Citizens Financial Group Inc.	3.250%	4/30/30	7,000	6,160
Citizens Financial Group Inc.	4.300%	2/11/31	2,000	1,761
Citizens Financial Group Inc.	2.638%	9/30/32	8,000	6,132
Citizens Financial Group Inc.	6.645%	4/25/35	8,556	8,851
CME Group Inc.	3.750%	6/15/28	2,671	2,572
CME Group Inc.	5.300%	9/15/43	7,840	7,834
CME Group Inc.	4.150%	6/15/48	9,762	8,225
CNA Financial Corp.	4.500%	3/1/26	2,650	2,610
CNA Financial Corp.	3.450%	8/15/27	5,000	4,739
CNA Financial Corp.	3.900%	5/1/29	11,450	10,853
CNA Financial Corp.	2.050%	8/15/30	2,445	2,037
CNA Financial Corp.	5.500%	6/15/33	5,302	5,290
CNA Financial Corp.	5.125%	2/15/34	5,406	5,236
CNO Financial Group Inc.	5.250%	5/30/29	4,500	4,363
CNO Financial Group Inc.	6.450%	6/15/34	8,070	8,065
4 Comerica Bank	4.000%	7/27/25	3,332	3,259
Comerica Bank	5.332%	8/25/33	5,110	4,598
Comerica Inc.	3.800%	7/22/26	850	812
Comerica Inc.	4.000%	2/1/29	5,370	4,925
Comerica Inc.	5.982%	1/30/30	10,235	10,087
Commonwealth Bank of Australia	5.316%	3/13/26	11,105	11,144
7 Commonwealth Bank of Australia	2.625%	9/6/26	500	475
4 Cooperatieve Rabobank UA	5.500%	7/18/25	1,655	1,657
Cooperatieve Rabobank UA	4.375%	8/4/25	9,175	9,033
Cooperatieve Rabobank UA	4.850%	1/9/26	8,300	8,253
4 Cooperatieve Rabobank UA	3.750%	7/21/26	11,935	11,491
Cooperatieve Rabobank UA	5.500%	10/5/26	23,300	23,447
Cooperatieve Rabobank UA	4.800%	1/9/29	8,300	8,224
4 Cooperatieve Rabobank UA	5.250%	5/24/41	663	655
Cooperatieve Rabobank UA	5.750%	12/1/43	20,449	20,154
Cooperatieve Rabobank UA	5.250%	8/4/45	29,173	27,639
Corebridge Financial Inc.	3.650%	4/5/27	12,000	11,488
Corebridge Financial Inc.	3.850%	4/5/29	16,288	15,268
Corebridge Financial Inc.	3.900%	4/5/32	24,500	21,943
7 Corebridge Financial Inc.	6.050%	9/15/33	15,695	16,067
Corebridge Financial Inc.	5.750%	1/15/34	8,285	8,338
Corebridge Financial Inc.	4.350%	4/5/42	11,815	9,748
Corebridge Financial Inc.	4.400%	4/5/52	19,265	15,167
Credit Suisse USA LLC	7.125%	7/15/32	7,791	8,562
4 Deutsche Bank AG	4.100%	1/13/26	7,825	7,656
Deutsche Bank AG	1.686%	3/19/26	10,000	9,404
Deutsche Bank AG	6.119%	7/14/26	40,000	40,049
Deutsche Bank AG	2.129%	11/24/26	23,350	22,161
Deutsche Bank AG	7.146%	7/13/27	15,370	15,743

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Deutsche Bank AG	2.311%	11/16/27	24,792	22,877
Deutsche Bank AG	2.552%	1/7/28	3,976	3,675
Deutsche Bank AG	5.706%	2/8/28	7,000	6,987
Deutsche Bank AG	6.720%	1/18/29	20,800	21,459
Deutsche Bank AG	6.819%	11/20/29	28,300	29,422
Deutsche Bank AG	5.882%	7/8/31	2,282	2,236
4 Deutsche Bank AG	3.547%	9/18/31	15,000	13,190
Deutsche Bank AG	3.729%	1/14/32	15,895	13,430
Deutsche Bank AG	4.875%	12/1/32	14,405	13,536
Deutsche Bank AG	3.742%	1/7/33	13,126	10,810
Deutsche Bank AG	7.079%	2/10/34	16,846	17,148
4 Discover Bank	4.250%	3/13/26	6,203	6,050
4 Discover Bank	3.450%	7/27/26	29,330	28,013
4 Discover Bank	4.650%	9/13/28	3,000	2,877
4 Discover Bank	2.700%	2/6/30	8,000	6,869
Discover Financial Services	3.750%	3/4/25	12,486	12,315
Discover Financial Services	4.500%	1/30/26	18,350	17,974
Discover Financial Services	4.100%	2/9/27	15,300	14,706
Discover Financial Services	7.964%	11/2/34	12,000	13,495
Eaton Vance Corp.	3.500%	4/6/27	5,053	4,829
Enact Holdings Inc.	6.250%	5/28/29	8,690	8,696
Enstar Finance LLC	5.750%	9/1/40	651	641
Enstar Finance LLC	5.500%	1/15/42	7,055	6,813
Enstar Group Ltd.	4.950%	6/1/29	7,960	7,647
Enstar Group Ltd.	3.100%	9/1/31	11,500	9,499
Equitable Holdings Inc.	4.350%	4/20/28	15,650	15,150
Equitable Holdings Inc.	5.594%	1/11/33	5,180	5,248
Equitable Holdings Inc.	5.000%	4/20/48	11,318	10,150
1 Essent Group Ltd.	6.250%	7/1/29	5,800	5,793
Everest Reinsurance Holdings Inc.	4.868%	6/1/44	3,225	2,829
Everest Reinsurance Holdings Inc.	3.500%	10/15/50	11,000	7,401
Everest Reinsurance Holdings Inc.	3.125%	10/15/52	11,000	6,797
Fairfax Financial Holdings Ltd.	4.850%	4/17/28	6,000	5,891
Fairfax Financial Holdings Ltd.	4.625%	4/29/30	10,000	9,532
Fairfax Financial Holdings Ltd.	3.375%	3/3/31	5,000	4,349
Fairfax Financial Holdings Ltd.	5.625%	8/16/32	7,600	7,509
7 Fairfax Financial Holdings Ltd.	6.000%	12/7/33	6,770	6,876
7 Fairfax Financial Holdings Ltd.	6.350%	3/22/54	11,250	11,263
7 Fairfax Financial Holdings Ltd.	6.100%	3/15/55	6,900	6,668
Fidelity National Financial Inc.	3.400%	6/15/30	4,311	3,826
Fidelity National Financial Inc.	2.450%	3/15/31	7,000	5,710
Fidelity National Financial Inc.	3.200%	9/17/51	10,000	6,152
Fifth Third Bancorp	2.550%	5/5/27	2,208	2,045
Fifth Third Bancorp	1.707%	11/1/27	4,466	4,093
Fifth Third Bancorp	3.950%	3/14/28	9,400	8,968
Fifth Third Bancorp	4.055%	4/25/28	4,865	4,655
Fifth Third Bancorp	6.361%	10/27/28	10,000	10,218
Fifth Third Bancorp	6.339%	7/27/29	13,360	13,699
Fifth Third Bancorp	4.772%	7/28/30	5,000	4,809
Fifth Third Bancorp	5.631%	1/29/32	10,000	9,909
Fifth Third Bancorp	4.337%	4/25/33	5,300	4,833
Fifth Third Bancorp	8.250%	3/1/38	14,786	17,479
4 Fifth Third Bank NA	3.950%	7/28/25	14,197	13,946
4 Fifth Third Bank NA	3.850%	3/15/26	22,432	21,766
4 Fifth Third Bank NA	2.250%	2/1/27	3,400	3,145
First American Financial Corp.	4.000%	5/15/30	3,130	2,816
First American Financial Corp.	2.400%	8/15/31	7,000	5,584
4 First Horizon Bank	5.750%	5/1/30	4,595	4,378
First-Citizens Bank & Trust Co.	6.125%	3/9/28	4,210	4,290
Franklin Resources Inc.	2.850%	3/30/25	3,000	2,939
Franklin Resources Inc.	1.600%	10/30/30	6,000	4,852
Franklin Resources Inc.	2.950%	8/12/51	4,000	2,487
FS KKR Capital Corp.	3.400%	1/15/26	10,767	10,248
FS KKR Capital Corp.	2.625%	1/15/27	4,500	4,062
FS KKR Capital Corp.	3.125%	10/12/28	8,700	7,554
FS KKR Capital Corp.	7.875%	1/15/29	4,500	4,649
FS KKR Capital Corp.	6.875%	8/15/29	3,800	3,766
GATX Corp.	3.250%	3/30/25	2,300	2,257
GATX Corp.	3.250%	9/15/26	2,800	2,676
GATX Corp.	3.850%	3/30/27	4,885	4,704

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
GATX Corp.	3.500%	3/15/28	7,000	6,565
GATX Corp.	4.550%	11/7/28	7,215	7,049
GATX Corp.	4.700%	4/1/29	4,000	3,912
GATX Corp.	4.000%	6/30/30	8,315	7,739
GATX Corp.	1.900%	6/1/31	6,599	5,296
GATX Corp.	3.500%	6/1/32	975	847
GATX Corp.	5.450%	9/15/33	7,500	7,398
GATX Corp.	6.050%	3/15/34	2,200	2,249
GATX Corp.	6.900%	5/1/34	9,400	10,232
GATX Corp.	5.200%	3/15/44	325	300
GATX Corp.	4.500%	3/30/45	2,175	1,748
GATX Corp.	3.100%	6/1/51	6,000	3,792
GATX Corp.	6.050%	6/5/54	2,635	2,641
GE Capital International Funding Co. Unlimited Co.	4.418%	11/15/35	23,000	21,217
Globe Life Inc.	4.550%	9/15/28	3,200	3,038
Globe Life Inc.	2.150%	8/15/30	4,450	3,566
4 Goldman Sachs Bank USA	5.283%	3/18/27	25,635	25,543
Goldman Sachs Bank USA	5.414%	5/21/27	35,000	34,959
Goldman Sachs BDC Inc.	2.875%	1/15/26	4,801	4,581
Goldman Sachs Capital I	6.345%	2/15/34	9,435	9,745
Goldman Sachs Group Inc.	4.250%	10/21/25	4,388	4,311
Goldman Sachs Group Inc.	3.750%	2/25/26	41,600	40,540
Goldman Sachs Group Inc.	5.798%	8/10/26	34,120	34,139
Goldman Sachs Group Inc.	3.500%	11/16/26	54,865	52,661
4 Goldman Sachs Group Inc.	1.093%	12/9/26	20,000	18,698
Goldman Sachs Group Inc.	5.950%	1/15/27	3,845	3,909
Goldman Sachs Group Inc.	3.850%	1/26/27	51,026	49,313
Goldman Sachs Group Inc.	1.431%	3/9/27	47,015	43,866
Goldman Sachs Group Inc.	1.542%	9/10/27	21,000	19,283
Goldman Sachs Group Inc.	1.948%	10/21/27	25,000	23,085
Goldman Sachs Group Inc.	2.640%	2/24/28	5,000	4,663
Goldman Sachs Group Inc.	3.615%	3/15/28	26,580	25,410
4 Goldman Sachs Group Inc.	3.691%	6/5/28	9,575	9,158
Goldman Sachs Group Inc.	4.482%	8/23/28	44,763	43,726
4 Goldman Sachs Group Inc.	3.814%	4/23/29	41,494	39,362
4 Goldman Sachs Group Inc.	4.223%	5/1/29	53,875	51,860
Goldman Sachs Group Inc.	6.484%	10/24/29	10,225	10,678
Goldman Sachs Group Inc.	2.600%	2/7/30	4,000	3,505
Goldman Sachs Group Inc.	3.800%	3/15/30	37,960	35,487
Goldman Sachs Group Inc.	5.727%	4/25/30	26,000	26,459
Goldman Sachs Group Inc.	1.992%	1/27/32	26,275	21,346
Goldman Sachs Group Inc.	2.615%	4/22/32	68,291	57,405
Goldman Sachs Group Inc.	2.383%	7/21/32	26,415	21,708
Goldman Sachs Group Inc.	2.650%	10/21/32	63,190	52,551
Goldman Sachs Group Inc.	3.102%	2/24/33	39,680	33,940
Goldman Sachs Group Inc.	5.851%	4/25/35	12,000	12,294
Goldman Sachs Group Inc.	6.450%	5/1/36	8,400	8,949
Goldman Sachs Group Inc.	6.750%	10/1/37	56,135	60,613
4 Goldman Sachs Group Inc.	4.017%	10/31/38	57,447	48,864
4 Goldman Sachs Group Inc.	4.411%	4/23/39	31,354	27,701
Goldman Sachs Group Inc.	6.250%	2/1/41	8,856	9,407
Goldman Sachs Group Inc.	3.210%	4/22/42	24,440	18,105
Goldman Sachs Group Inc.	2.908%	7/21/42	8,000	5,618
Goldman Sachs Group Inc.	3.436%	2/24/43	10,000	7,544
4 Goldman Sachs Group Inc.	4.800%	7/8/44	28,220	25,464
Goldman Sachs Group Inc.	5.150%	5/22/45	30,892	28,889
Goldman Sachs Group Inc.	4.750%	10/21/45	3,700	3,320
Golub Capital BDC Inc.	2.500%	8/24/26	1,243	1,145
Golub Capital BDC Inc.	2.050%	2/15/27	10,093	9,056
Golub Capital BDC Inc.	7.050%	12/5/28	5,497	5,607
Golub Capital BDC Inc.	6.000%	7/15/29	5,000	4,908
Hanover Insurance Group Inc.	4.500%	4/15/26	3,120	3,063
Hanover Insurance Group Inc.	2.500%	9/1/30	7,610	6,405
Hartford Financial Services Group Inc.	2.800%	8/19/29	10,106	8,983
Hartford Financial Services Group Inc.	5.950%	10/15/36	120	125
Hartford Financial Services Group Inc.	6.100%	10/1/41	6,380	6,602
Hartford Financial Services Group Inc.	6.625%	4/15/42	1,793	1,877
Hartford Financial Services Group Inc.	4.300%	4/15/43	490	413
Hartford Financial Services Group Inc.	4.400%	3/15/48	5,070	4,217
Hartford Financial Services Group Inc.	3.600%	8/19/49	12,000	8,760

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Hartford Financial Services Group Inc.	2.900%	9/15/51	6,000	3,766
7 HPS Corporate Lending Fund	6.250%	9/30/29	3,710	3,666
4 HSBC Bank USA NA	5.875%	11/1/34	500	523
4 HSBC Bank USA NA	7.000%	1/15/39	7,726	8,662
HSBC Holdings plc	4.250%	8/18/25	2,500	2,455
HSBC Holdings plc	4.180%	12/9/25	7,000	6,946
HSBC Holdings plc	4.300%	3/8/26	24,615	24,195
HSBC Holdings plc	2.999%	3/10/26	23,489	23,048
HSBC Holdings plc	3.900%	5/25/26	51,225	49,835
4 HSBC Holdings plc	2.099%	6/4/26	33,327	32,221
4 HSBC Holdings plc	4.292%	9/12/26	41,045	40,322
HSBC Holdings plc	7.336%	11/3/26	15,000	15,324
HSBC Holdings plc	4.375%	11/23/26	23,330	22,734
HSBC Holdings plc	1.589%	5/24/27	15,000	13,976
HSBC Holdings plc	2.251%	11/22/27	18,264	16,929
4 HSBC Holdings plc	4.041%	3/13/28	12,700	12,236
HSBC Holdings plc	5.597%	5/17/28	20,325	20,404
HSBC Holdings plc	4.755%	6/9/28	11,315	11,130
HSBC Holdings plc	5.210%	8/11/28	19,060	18,927
4 HSBC Holdings plc	2.013%	9/22/28	31,992	28,728
HSBC Holdings plc	7.390%	11/3/28	15,000	15,864
HSBC Holdings plc	6.161%	3/9/29	9,216	9,426
4 HSBC Holdings plc	4.583%	6/19/29	48,192	46,580
HSBC Holdings plc	2.206%	8/17/29	31,700	27,861
HSBC Holdings plc	4.950%	3/31/30	21,025	20,662
4 HSBC Holdings plc	3.973%	5/22/30	24,815	23,179
4 HSBC Holdings plc	2.848%	6/4/31	35,100	30,314
4 HSBC Holdings plc	2.357%	8/18/31	16,500	13,781
HSBC Holdings plc	5.733%	5/17/32	4,286	4,297
4 HSBC Holdings plc	7.625%	5/17/32	575	630
HSBC Holdings plc	2.804%	5/24/32	42,900	35,924
HSBC Holdings plc	2.871%	11/22/32	40,145	33,400
4 HSBC Holdings plc	7.350%	11/27/32	600	626
HSBC Holdings plc	4.762%	3/29/33	18,700	17,276
HSBC Holdings plc	5.402%	8/11/33	12,575	12,418
HSBC Holdings plc	8.113%	11/3/33	20,000	22,608
HSBC Holdings plc	6.254%	3/9/34	46,074	47,975
HSBC Holdings plc	6.547%	6/20/34	31,500	32,520
HSBC Holdings plc	7.399%	11/13/34	30,245	32,809
HSBC Holdings plc	5.719%	3/4/35	14,000	14,076
4 HSBC Holdings plc	6.500%	5/2/36	15,575	16,111
4 HSBC Holdings plc	6.500%	9/15/37	27,201	27,882
4 HSBC Holdings plc	6.800%	6/1/38	5,908	6,249
HSBC Holdings plc	6.100%	1/14/42	5,325	5,664
HSBC Holdings plc	6.332%	3/9/44	28,500	29,796
HSBC Holdings plc	5.250%	3/14/44	30,738	28,500
HSBC USA Inc.	5.625%	3/17/25	12,730	12,731
HSBC USA Inc.	5.294%	3/4/27	11,312	11,346
Huntington Bancshares Inc.	4.443%	8/4/28	15,856	15,361
Huntington Bancshares Inc.	6.208%	8/21/29	9,275	9,467
Huntington Bancshares Inc.	2.550%	2/4/30	1,935	1,655
Huntington Bancshares Inc.	5.023%	5/17/33	4,650	4,397
Huntington Bancshares Inc.	5.709%	2/2/35	11,852	11,670
Huntington Bancshares Inc.	2.487%	8/15/36	7,400	5,629
4 Huntington National Bank	4.270%	11/25/26	3,375	3,196
Huntington National Bank	4.552%	5/17/28	5,000	4,867
Industrial & Commercial Bank of China Ltd.	3.538%	11/8/27	9,212	8,791
ING Groep NV	3.869%	3/28/26	7,800	7,687
ING Groep NV	3.950%	3/29/27	10,500	10,145
ING Groep NV	1.726%	4/1/27	12,822	11,994
ING Groep NV	6.083%	9/11/27	12,456	12,590
ING Groep NV	4.017%	3/28/28	10,470	10,096
ING Groep NV	4.550%	10/2/28	4,000	3,895
ING Groep NV	4.050%	4/9/29	3,655	3,472
ING Groep NV	5.335%	3/19/30	3,192	3,180
ING Groep NV	2.727%	4/1/32	3,000	2,532
ING Groep NV	4.252%	3/28/33	10,000	9,233
ING Groep NV	5.550%	3/19/35	33,575	33,176
Intercontinental Exchange Inc.	3.750%	12/1/25	19,090	18,666
Intercontinental Exchange Inc.	3.100%	9/15/27	7,100	6,669

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Intercontinental Exchange Inc.	4.000%	9/15/27	9,429	9,121
Intercontinental Exchange Inc.	3.750%	9/21/28	4,375	4,167
Intercontinental Exchange Inc.	4.350%	6/15/29	30,586	29,611
Intercontinental Exchange Inc.	2.100%	6/15/30	15,740	13,359
Intercontinental Exchange Inc.	1.850%	9/15/32	23,055	17,878
Intercontinental Exchange Inc.	4.600%	3/15/33	23,444	22,384
Intercontinental Exchange Inc.	2.650%	9/15/40	11,940	8,284
Intercontinental Exchange Inc.	4.250%	9/21/48	1,115	913
Intercontinental Exchange Inc.	3.000%	6/15/50	19,875	12,903
Intercontinental Exchange Inc.	4.950%	6/15/52	15,000	13,662
Intercontinental Exchange Inc.	3.000%	9/15/60	19,000	11,363
Intercontinental Exchange Inc.	5.200%	6/15/62	17,500	16,298
7 Intesa Sanpaolo SpA	4.700%	9/23/49	2,000	1,500
Invesco Finance plc	3.750%	1/15/26	5,010	4,881
Invesco Finance plc	5.375%	11/30/43	7,125	6,765
Jackson Financial Inc.	3.125%	11/23/31	5,475	4,589
Jackson Financial Inc.	5.670%	6/8/32	4,000	4,030
Jackson Financial Inc.	4.000%	11/23/51	5,800	4,039
Janus Henderson US Holdings Inc.	4.875%	8/1/25	2,689	2,663
Jefferies Financial Group Inc.	4.850%	1/15/27	11,425	11,275
Jefferies Financial Group Inc.	6.450%	6/8/27	1,235	1,264
Jefferies Financial Group Inc.	5.875%	7/21/28	4,065	4,105
Jefferies Financial Group Inc.	4.150%	1/23/30	13,010	12,093
Jefferies Financial Group Inc.	2.625%	10/15/31	2,000	1,616
Jefferies Financial Group Inc.	2.750%	10/15/32	4,000	3,197
Jefferies Financial Group Inc.	6.200%	4/14/34	27,000	27,362
Jefferies Financial Group Inc.	6.250%	1/15/36	3,055	3,088
Jefferies Financial Group Inc.	6.500%	1/20/43	4,305	4,493
JPMorgan Chase & Co.	3.900%	7/15/25	25,341	24,954
JPMorgan Chase & Co.	1.561%	12/10/25	39,202	38,479
JPMorgan Chase & Co.	5.546%	12/15/25	22,000	21,979
4 JPMorgan Chase & Co.	2.005%	3/13/26	30,000	29,227
JPMorgan Chase & Co.	3.300%	4/1/26	37,704	36,502
JPMorgan Chase & Co.	3.200%	6/15/26	36,100	34,765
JPMorgan Chase & Co.	2.950%	10/1/26	58,625	55,850
JPMorgan Chase & Co.	7.625%	10/15/26	875	922
JPMorgan Chase & Co.	1.045%	11/19/26	40,030	37,613
JPMorgan Chase & Co.	4.125%	12/15/26	28,750	28,004
4 JPMorgan Chase & Co.	3.960%	1/29/27	6,929	6,769
JPMorgan Chase & Co.	1.040%	2/4/27	16,810	15,663
JPMorgan Chase & Co.	1.578%	4/22/27	5,000	4,669
JPMorgan Chase & Co.	8.000%	4/29/27	2,500	2,684
JPMorgan Chase & Co.	1.470%	9/22/27	27,500	25,252
JPMorgan Chase & Co.	4.250%	10/1/27	11,592	11,301
JPMorgan Chase & Co.	3.625%	12/1/27	9,750	9,328
JPMorgan Chase & Co.	5.040%	1/23/28	28,270	28,125
4 JPMorgan Chase & Co.	3.782%	2/1/28	39,075	37,648
JPMorgan Chase & Co.	2.947%	2/24/28	1,890	1,780
JPMorgan Chase & Co.	5.571%	4/22/28	23,765	23,958
JPMorgan Chase & Co.	4.323%	4/26/28	30,000	29,255
4 JPMorgan Chase & Co.	3.540%	5/1/28	14,690	14,019
4 JPMorgan Chase & Co.	2.182%	6/1/28	25,100	23,042
4 JPMorgan Chase & Co.	3.509%	1/23/29	65,821	62,243
4 JPMorgan Chase & Co.	4.005%	4/23/29	53,930	51,611
JPMorgan Chase & Co.	2.069%	6/1/29	28,160	25,047
4 JPMorgan Chase & Co.	4.203%	7/23/29	23,425	22,545
JPMorgan Chase & Co.	5.299%	7/24/29	57,105	57,304
JPMorgan Chase & Co.	6.087%	10/23/29	3,306	3,415
4 JPMorgan Chase & Co.	4.452%	12/5/29	19,500	18,922
JPMorgan Chase & Co.	5.012%	1/23/30	63,560	63,042
JPMorgan Chase & Co.	5.581%	4/22/30	107,685	109,390
4 JPMorgan Chase & Co.	3.702%	5/6/30	21,864	20,431
4 JPMorgan Chase & Co.	8.750%	9/1/30	240	280
4 JPMorgan Chase & Co.	2.739%	10/15/30	45,715	40,443
4 JPMorgan Chase & Co.	4.493%	3/24/31	72,947	70,334
4 JPMorgan Chase & Co.	2.522%	4/22/31	22,000	19,015
4 JPMorgan Chase & Co.	2.956%	5/13/31	30,000	26,292
JPMorgan Chase & Co.	1.953%	2/4/32	29,000	23,607
JPMorgan Chase & Co.	2.580%	4/22/32	43,354	36,605
JPMorgan Chase & Co.	2.545%	11/8/32	42,170	35,160

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
JPMorgan Chase & Co.	2.963%	1/25/33	13,270	11,312
JPMorgan Chase & Co.	4.912%	7/25/33	88,700	86,166
JPMorgan Chase & Co.	5.717%	9/14/33	28,000	28,553
JPMorgan Chase & Co.	5.350%	6/1/34	83,072	82,709
JPMorgan Chase & Co.	6.254%	10/23/34	19,000	20,151
JPMorgan Chase & Co.	5.336%	1/23/35	34,849	34,668
JPMorgan Chase & Co.	5.766%	4/22/35	24,110	24,750
JPMorgan Chase & Co.	6.400%	5/15/38	12,465	13,777
4 JPMorgan Chase & Co.	3.882%	7/24/38	37,770	32,410
4 JPMorgan Chase & Co.	5.500%	10/15/40	26,584	26,694
4 JPMorgan Chase & Co.	3.109%	4/22/41	33,275	24,896
JPMorgan Chase & Co.	5.600%	7/15/41	500	509
JPMorgan Chase & Co.	2.525%	11/19/41	14,800	10,100
JPMorgan Chase & Co.	5.400%	1/6/42	3,575	3,554
JPMorgan Chase & Co.	3.157%	4/22/42	24,595	18,256
JPMorgan Chase & Co.	5.625%	8/16/43	36,510	37,099
JPMorgan Chase & Co.	4.850%	2/1/44	3,500	3,266
JPMorgan Chase & Co.	4.950%	6/1/45	14,600	13,632
4 JPMorgan Chase & Co.	4.260%	2/22/48	25,500	21,370
4 JPMorgan Chase & Co.	4.032%	7/24/48	4,000	3,219
4 JPMorgan Chase & Co.	3.964%	11/15/48	55,200	43,874
4 JPMorgan Chase & Co.	3.897%	1/23/49	11,870	9,355
4 JPMorgan Chase & Co.	3.109%	4/22/51	49,000	33,390
JPMorgan Chase & Co.	3.328%	4/22/52	37,900	26,721
JPMorgan Chase Bank NA	5.110%	12/8/26	18,375	18,366
Kemper Corp.	2.400%	9/30/30	5,000	4,090
Kemper Corp.	3.800%	2/23/32	2,450	2,098
4 KeyBank NA	4.150%	8/8/25	17,870	17,525
4 KeyBank NA	4.700%	1/26/26	4,070	3,990
4 KeyBank NA	3.400%	5/20/26	2,895	2,750
4 KeyBank NA	5.850%	11/15/27	7,600	7,574
4 KeyBank NA	4.390%	12/14/27	1,860	1,767
4 KeyBank NA	6.950%	2/1/28	2,750	2,822
4 KeyBank NA	4.900%	8/8/32	15,000	13,364
4 KeyBank NA	5.000%	1/26/33	16,635	15,334
4 KeyCorp	4.150%	10/29/25	6,750	6,599
4 KeyCorp	4.100%	4/30/28	18,000	17,029
4 KeyCorp	2.550%	10/1/29	6,400	5,430
4 KeyCorp	4.789%	6/1/33	1,580	1,440
KeyCorp	6.401%	3/6/35	6,905	7,003
Lazard Group LLC	3.625%	3/1/27	5,075	4,857
Lazard Group LLC	4.500%	9/19/28	9,350	9,028
Lazard Group LLC	6.000%	3/15/31	5,000	5,053
Legg Mason Inc.	4.750%	3/15/26	4,501	4,471
Legg Mason Inc.	5.625%	1/15/44	5,486	5,333
Lincoln National Corp.	3.625%	12/12/26	10,150	9,712
Lincoln National Corp.	3.800%	3/1/28	9,750	9,309
Lincoln National Corp.	3.050%	1/15/30	9,625	8,551
Lincoln National Corp.	3.400%	1/15/31	4,217	3,712
Lincoln National Corp.	6.300%	10/9/37	4,150	4,243
Lincoln National Corp.	7.000%	6/15/40	4,251	4,601
Lincoln National Corp.	4.350%	3/1/48	4,100	3,116
Lincoln National Corp.	4.375%	6/15/50	2,267	1,727
Lloyds Banking Group plc	4.582%	12/10/25	24,433	23,986
Lloyds Banking Group plc	3.511%	3/18/26	25,260	24,838
Lloyds Banking Group plc	4.650%	3/24/26	25,864	25,381
Lloyds Banking Group plc	4.716%	8/11/26	5,000	4,943
Lloyds Banking Group plc	3.750%	1/11/27	9,750	9,379
Lloyds Banking Group plc	1.627%	5/11/27	10,000	9,288
Lloyds Banking Group plc	5.985%	8/7/27	10,253	10,312
Lloyds Banking Group plc	3.750%	3/18/28	22,588	21,602
Lloyds Banking Group plc	4.375%	3/22/28	20,510	19,861
Lloyds Banking Group plc	4.550%	8/16/28	4,150	4,029
4 Lloyds Banking Group plc	3.574%	11/7/28	21,225	19,967
Lloyds Banking Group plc	5.871%	3/6/29	10,500	10,640
Lloyds Banking Group plc	5.721%	6/5/30	8,000	8,064
Lloyds Banking Group plc	4.976%	8/11/33	30,420	29,057
Lloyds Banking Group plc	7.953%	11/15/33	8,000	8,985
Lloyds Banking Group plc	5.679%	1/5/35	19,225	19,140
Lloyds Banking Group plc	5.300%	12/1/45	8,574	7,815

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Lloyds Banking Group plc	3.369%	12/14/46	29,638	20,617
Lloyds Banking Group plc	4.344%	1/9/48	325	254
Loews Corp.	3.200%	5/15/30	6,500	5,894
Loews Corp.	6.000%	2/1/35	7,275	7,660
Loews Corp.	4.125%	5/15/43	4,315	3,599
LPL Holdings Inc.	5.700%	5/20/27	4,800	4,819
LPL Holdings Inc.	6.750%	11/17/28	5,670	5,954
LPL Holdings Inc.	6.000%	5/20/34	5,800	5,787
M&T Bank Corp.	4.553%	8/16/28	6,605	6,322
M&T Bank Corp.	7.413%	10/30/29	7,300	7,680
M&T Bank Corp.	6.082%	3/13/32	7,500	7,475
M&T Bank Corp.	5.053%	1/27/34	12,620	11,676
Main Street Capital Corp.	3.000%	7/14/26	5,290	4,955
Main Street Capital Corp.	6.500%	6/4/27	3,500	3,502
Manufacturers & Traders Trust Co.	5.400%	11/21/25	5,100	5,074
Manufacturers & Traders Trust Co.	4.650%	1/27/26	14,050	13,789
4 Manufacturers & Traders Trust Co.	3.400%	8/17/27	7,000	6,526
Manufacturers & Traders Trust Co.	4.700%	1/27/28	12,584	12,127
Manulife Financial Corp.	4.150%	3/4/26	8,850	8,666
Manulife Financial Corp.	2.484%	5/19/27	6,000	5,559
4 Manulife Financial Corp.	4.061%	2/24/32	13,925	13,341
Manulife Financial Corp.	3.703%	3/16/32	5,200	4,737
Manulife Financial Corp.	5.375%	3/4/46	8,075	7,776
Markel Group Inc.	3.500%	11/1/27	6,175	5,852
Markel Group Inc.	3.350%	9/17/29	2,555	2,343
Markel Group Inc.	5.000%	4/5/46	4,650	4,108
Markel Group Inc.	4.300%	11/1/47	2,200	1,758
Markel Group Inc.	5.000%	5/20/49	5,941	5,252
Markel Group Inc.	4.150%	9/17/50	620	476
Markel Group Inc.	3.450%	5/7/52	12,400	8,329
Markel Group Inc.	6.000%	5/16/54	6,860	6,791
Marsh & McLennan Cos. Inc.	3.500%	3/10/25	4,225	4,163
Marsh & McLennan Cos. Inc.	3.750%	3/14/26	5,150	5,027
Marsh & McLennan Cos. Inc.	4.375%	3/15/29	11,025	10,777
Marsh & McLennan Cos. Inc.	2.250%	11/15/30	13,910	11,854
Marsh & McLennan Cos. Inc.	2.375%	12/15/31	2,000	1,661
Marsh & McLennan Cos. Inc.	5.750%	11/1/32	6,000	6,259
Marsh & McLennan Cos. Inc.	5.875%	8/1/33	4,025	4,230
Marsh & McLennan Cos. Inc.	5.400%	9/15/33	6,000	6,111
Marsh & McLennan Cos. Inc.	5.150%	3/15/34	5,600	5,589
Marsh & McLennan Cos. Inc.	4.750%	3/15/39	18,400	17,113
Marsh & McLennan Cos. Inc.	4.350%	1/30/47	3,225	2,724
Marsh & McLennan Cos. Inc.	4.200%	3/1/48	1,350	1,097
Marsh & McLennan Cos. Inc.	4.900%	3/15/49	11,924	10,685
Marsh & McLennan Cos. Inc.	2.900%	12/15/51	2,400	1,496
Marsh & McLennan Cos. Inc.	6.250%	11/1/52	2,230	2,414
Marsh & McLennan Cos. Inc.	5.450%	3/15/53	10,000	9,728
Marsh & McLennan Cos. Inc.	5.700%	9/15/53	11,000	11,111
Marsh & McLennan Cos. Inc.	5.450%	3/15/54	5,091	4,947
Mastercard Inc.	2.000%	3/3/25	20,794	20,326
Mastercard Inc.	2.950%	11/21/26	7,850	7,492
Mastercard Inc.	3.300%	3/26/27	31,347	30,087
Mastercard Inc.	3.500%	2/26/28	3,720	3,562
Mastercard Inc.	4.875%	3/9/28	22,635	22,755
Mastercard Inc.	2.950%	6/1/29	10,575	9,720
Mastercard Inc.	3.350%	3/26/30	16,000	14,803
Mastercard Inc.	1.900%	3/15/31	3,575	2,982
Mastercard Inc.	2.000%	11/18/31	8,000	6,573
Mastercard Inc.	4.850%	3/9/33	8,000	7,961
Mastercard Inc.	4.875%	5/9/34	6,800	6,722
Mastercard Inc.	3.800%	11/21/46	5,700	4,527
Mastercard Inc.	3.950%	2/26/48	5,110	4,140
Mastercard Inc.	3.650%	6/1/49	11,030	8,424
Mastercard Inc.	3.850%	3/26/50	19,406	15,307
Mastercard Inc.	2.950%	3/15/51	7,000	4,632
Mercury General Corp.	4.400%	3/15/27	3,265	3,150
MetLife Inc.	3.000%	3/1/25	8,475	8,330
MetLife Inc.	3.600%	11/13/25	7,891	7,716
MetLife Inc.	4.550%	3/23/30	16,925	16,621
MetLife Inc.	5.375%	7/15/33	14,727	14,857

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
MetLife Inc.	6.375%	6/15/34	3,445	3,711
MetLife Inc.	5.300%	12/15/34	5,800	5,785
4 MetLife Inc.	6.400%	12/15/36	16,231	16,435
4 MetLife Inc.	10.750%	8/1/39	500	666
MetLife Inc.	5.875%	2/6/41	12,892	13,190
MetLife Inc.	4.125%	8/13/42	18,975	15,733
MetLife Inc.	4.875%	11/13/43	10,919	9,939
MetLife Inc.	4.721%	12/15/44	9,535	8,414
MetLife Inc.	4.050%	3/1/45	1,835	1,474
MetLife Inc.	4.600%	5/13/46	5,000	4,353
MetLife Inc.	5.000%	7/15/52	11,395	10,384
MetLife Inc.	5.250%	1/15/54	13,300	12,622
7 Metropolitan Life Global Funding I	3.450%	12/18/26	1,080	1,038
MGIC Investment Corp.	5.250%	8/15/28	1,755	1,710
Mitsubishi UFJ Financial Group Inc.	3.777%	3/2/25	11,160	11,019
Mitsubishi UFJ Financial Group Inc.	1.412%	7/17/25	500	479
Mitsubishi UFJ Financial Group Inc.	3.850%	3/1/26	652	636
Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	30,337	28,744
Mitsubishi UFJ Financial Group Inc.	3.677%	2/22/27	8,619	8,316
Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	42,480	40,266
Mitsubishi UFJ Financial Group Inc.	2.341%	1/19/28	10,000	9,292
Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	21,150	20,349
Mitsubishi UFJ Financial Group Inc.	4.080%	4/19/28	21,700	20,997
Mitsubishi UFJ Financial Group Inc.	5.017%	7/20/28	10,700	10,627
Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	2,370	2,286
Mitsubishi UFJ Financial Group Inc.	5.354%	9/13/28	11,780	11,797
Mitsubishi UFJ Financial Group Inc.	5.422%	2/22/29	20,393	20,507
Mitsubishi UFJ Financial Group Inc.	3.741%	3/7/29	10,000	9,446
Mitsubishi UFJ Financial Group Inc.	5.242%	4/19/29	15,000	15,007
Mitsubishi UFJ Financial Group Inc.	3.195%	7/18/29	34,225	31,195
Mitsubishi UFJ Financial Group Inc.	2.559%	2/25/30	13,855	12,069
Mitsubishi UFJ Financial Group Inc.	5.258%	4/17/30	13,495	13,463
Mitsubishi UFJ Financial Group Inc.	2.048%	7/17/30	13,200	11,020
Mitsubishi UFJ Financial Group Inc.	2.309%	7/20/32	10,000	8,222
Mitsubishi UFJ Financial Group Inc.	2.494%	10/13/32	25,714	21,290
Mitsubishi UFJ Financial Group Inc.	2.852%	1/19/33	13,200	11,153
Mitsubishi UFJ Financial Group Inc.	4.315%	4/19/33	18,000	16,806
Mitsubishi UFJ Financial Group Inc.	5.133%	7/20/33	10,700	10,541
Mitsubishi UFJ Financial Group Inc.	5.441%	2/22/34	1,000	1,006
Mitsubishi UFJ Financial Group Inc.	5.406%	4/19/34	23,050	23,152
Mitsubishi UFJ Financial Group Inc.	5.426%	4/17/35	19,695	19,613
Mitsubishi UFJ Financial Group Inc.	4.286%	7/26/38	9,100	8,205
Mitsubishi UFJ Financial Group Inc.	4.153%	3/7/39	750	662
4 Mitsubishi UFJ Financial Group Inc.	3.751%	7/18/39	16,450	13,739
Mizuho Financial Group Inc.	2.226%	5/25/26	5,586	5,415
Mizuho Financial Group Inc.	1.234%	5/22/27	20,000	18,484
Mizuho Financial Group Inc.	1.554%	7/9/27	10,000	9,253
Mizuho Financial Group Inc.	4.018%	3/5/28	14,250	13,699
Mizuho Financial Group Inc.	5.667%	5/27/29	5,000	5,051
Mizuho Financial Group Inc.	5.778%	7/6/29	29,300	29,699
4 Mizuho Financial Group Inc.	4.254%	9/11/29	5,600	5,363
Mizuho Financial Group Inc.	5.376%	5/26/30	6,500	6,491
4 Mizuho Financial Group Inc.	3.153%	7/16/30	17,200	15,490
4 Mizuho Financial Group Inc.	2.591%	5/25/31	5,000	4,275
4 Mizuho Financial Group Inc.	1.979%	9/8/31	21,902	17,918
Mizuho Financial Group Inc.	2.564%	9/13/31	15,000	12,194
Mizuho Financial Group Inc.	2.172%	5/22/32	20,460	16,559
Mizuho Financial Group Inc.	5.754%	5/27/34	10,000	10,138
Mizuho Financial Group Inc.	5.748%	7/6/34	19,740	20,014
Mizuho Financial Group Inc.	5.579%	5/26/35	10,000	9,950
4 Morgan Stanley	4.000%	7/23/25	51,975	51,196
Morgan Stanley	5.000%	11/24/25	50,940	50,567
4 Morgan Stanley	3.875%	1/27/26	45,564	44,540
Morgan Stanley	4.679%	7/17/26	25,000	24,756
4 Morgan Stanley	3.125%	7/27/26	52,700	50,390
4 Morgan Stanley	6.250%	8/9/26	15,996	16,277
4 Morgan Stanley	4.350%	9/8/26	40,070	39,187
Morgan Stanley	6.138%	10/16/26	20,000	20,134
Morgan Stanley	0.985%	12/10/26	12,225	11,436
Morgan Stanley	3.625%	1/20/27	27,278	26,298

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Morgan Stanley	5.050%	1/28/27	37,555	37,348
Morgan Stanley	3.950%	4/23/27	8,255	7,973
Morgan Stanley	1.593%	5/4/27	22,265	20,753
4 Morgan Stanley	1.512%	7/20/27	17,900	16,553
Morgan Stanley	2.475%	1/21/28	20,000	18,644
4 Morgan Stanley	3.591%	7/22/28	44,833	42,628
Morgan Stanley	6.296%	10/18/28	36,060	37,181
4 Morgan Stanley	3.772%	1/24/29	2,725	2,594
Morgan Stanley	5.123%	2/1/29	87,800	87,455
4 Morgan Stanley	5.164%	4/20/29	50,000	49,826
Morgan Stanley	5.449%	7/20/29	61,943	62,311
Morgan Stanley	6.407%	11/1/29	15,000	15,648
Morgan Stanley	5.173%	1/16/30	37,000	36,889
4 Morgan Stanley	4.431%	1/23/30	11,000	10,634
Morgan Stanley	5.656%	4/18/30	41,350	42,040
4 Morgan Stanley	2.699%	1/22/31	49,555	43,440
4 Morgan Stanley	3.622%	4/1/31	106,400	97,576
4 Morgan Stanley	1.794%	2/13/32	92,325	74,205
Morgan Stanley	7.250%	4/1/32	8,000	9,075
4 Morgan Stanley	1.928%	4/28/32	13,850	11,130
4 Morgan Stanley	2.239%	7/21/32	30,000	24,542
4 Morgan Stanley	2.511%	10/20/32	20,000	16,546
Morgan Stanley	2.943%	1/21/33	17,950	15,259
Morgan Stanley	4.889%	7/20/33	20,000	19,282
Morgan Stanley	6.342%	10/18/33	27,060	28,729
4 Morgan Stanley	5.250%	4/21/34	21,310	20,986
4 Morgan Stanley	5.424%	7/21/34	20,000	19,894
Morgan Stanley	6.627%	11/1/34	30,000	32,402
Morgan Stanley	5.466%	1/18/35	38,767	38,678
Morgan Stanley	5.831%	4/19/35	83,070	85,250
Morgan Stanley	2.484%	9/16/36	45,000	35,614
Morgan Stanley	5.297%	4/20/37	10,000	9,578
Morgan Stanley	5.948%	1/19/38	28,123	27,963
4 Morgan Stanley	3.971%	7/22/38	4,600	3,894
Morgan Stanley	5.942%	2/7/39	16,775	16,616
4 Morgan Stanley	4.457%	4/22/39	831	743
Morgan Stanley	3.217%	4/22/42	13,000	9,744
Morgan Stanley	6.375%	7/24/42	40,625	44,660
Morgan Stanley	4.300%	1/27/45	38,144	32,449
4 Morgan Stanley	4.375%	1/22/47	225	193
4 Morgan Stanley	5.597%	3/24/51	22,386	22,646
4 Morgan Stanley	2.802%	1/25/52	24,075	15,143
4.6 Morgan Stanley, SOFR + 0.509%	5.901%	1/22/25	57,500	57,538
Morgan Stanley Bank NA	5.479%	7/16/25	12,000	12,019
4 Morgan Stanley Bank NA	4.754%	4/21/26	16,980	16,831
4 Morgan Stanley Bank NA	5.882%	10/30/26	16,000	16,191
4 Morgan Stanley Bank NA	4.952%	1/14/28	7,470	7,414
4 Morgan Stanley Bank NA	5.504%	5/26/28	24,410	24,579
7 Morgan Stanley Direct Lending Fund	6.150%	5/17/29	2,000	1,956
4 Munich Re America Corp.	7.450%	12/15/26	4,533	4,775
Nasdaq Inc.	3.850%	6/30/26	9,350	9,103
Nasdaq Inc.	5.350%	6/28/28	10,765	10,856
Nasdaq Inc.	1.650%	1/15/31	6,700	5,372
Nasdaq Inc.	5.550%	2/15/34	10,785	10,805
Nasdaq Inc.	2.500%	12/21/40	9,500	6,209
Nasdaq Inc.	3.250%	4/28/50	3,288	2,190
Nasdaq Inc.	3.950%	3/7/52	5,850	4,342
Nasdaq Inc.	5.950%	8/15/53	8,235	8,324
Nasdaq Inc.	6.100%	6/28/63	9,500	9,638
National Australia Bank Ltd.	4.750%	12/10/25	4,000	3,976
National Australia Bank Ltd.	4.966%	1/12/26	14,000	13,934
National Australia Bank Ltd.	3.375%	1/14/26	3,350	3,262
4 National Australia Bank Ltd.	2.500%	7/12/26	22,310	21,185
National Australia Bank Ltd.	5.087%	6/11/27	7,000	7,014
National Australia Bank Ltd.	4.944%	1/12/28	6,050	6,050
National Australia Bank Ltd.	4.900%	6/13/28	21,700	21,673
National Australia Bank Ltd.	4.787%	1/10/29	8,300	8,248
National Bank of Canada	5.600%	12/18/28	11,000	11,107
7 Nationwide Building Society	3.900%	7/21/25	2,000	1,967
4 Nationwide Financial Services Inc.	6.750%	5/15/37	750	757

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
NatWest Group plc	4.800%	4/5/26	1,700	1,679
NatWest Group plc	7.472%	11/10/26	37,465	38,293
NatWest Group plc	5.847%	3/2/27	20,900	20,949
NatWest Group plc	5.583%	3/1/28	3,200	3,204
4 NatWest Group plc	3.073%	5/22/28	37,279	34,879
NatWest Group plc	5.516%	9/30/28	5,000	5,000
4 NatWest Group plc	4.892%	5/18/29	15,800	15,450
NatWest Group plc	5.808%	9/13/29	10,990	11,130
4 NatWest Group plc	5.076%	1/27/30	30,500	29,980
4 NatWest Group plc	4.445%	5/8/30	2,155	2,060
NatWest Group plc	6.016%	3/2/34	17,900	18,323
NatWest Group plc	6.475%	6/1/34	15,500	15,748
NatWest Group plc	5.778%	3/1/35	23,000	23,094
4 NatWest Group plc	3.032%	11/28/35	5,000	4,188
NMI Holdings Inc.	6.000%	8/15/29	1,649	1,635
Nomura Holdings Inc.	5.099%	7/3/25	5,000	4,968
Nomura Holdings Inc.	1.851%	7/16/25	38,300	36,803
Nomura Holdings Inc.	1.653%	7/14/26	12,000	11,095
Nomura Holdings Inc.	2.329%	1/22/27	27,815	25,711
1 Nomura Holdings Inc.	5.594%	7/2/27	2,200	2,201
Nomura Holdings Inc.	5.386%	7/6/27	10,000	9,975
Nomura Holdings Inc.	6.070%	7/12/28	23,730	24,277
Nomura Holdings Inc.	2.172%	7/14/28	10,000	8,829
Nomura Holdings Inc.	5.605%	7/6/29	10,000	10,045
Nomura Holdings Inc.	3.103%	1/16/30	22,365	19,751
Nomura Holdings Inc.	2.608%	7/14/31	6,975	5,738
Nomura Holdings Inc.	2.999%	1/22/32	10,670	8,909
1 Nomura Holdings Inc.	5.783%	7/3/34	4,000	3,984
Northern Trust Corp.	3.950%	10/30/25	8,750	8,575
Northern Trust Corp.	4.000%	5/10/27	2,500	2,441
Northern Trust Corp.	3.650%	8/3/28	6,430	6,147
Northern Trust Corp.	3.150%	5/3/29	4,200	3,880
4 Northern Trust Corp.	3.375%	5/8/32	4,950	4,676
Northern Trust Corp.	6.125%	11/2/32	12,715	13,335
Oaktree Specialty Lending Corp.	2.700%	1/15/27	3,900	3,538
Old Republic International Corp.	3.875%	8/26/26	4,560	4,407
Old Republic International Corp.	5.750%	3/28/34	4,128	4,102
Old Republic International Corp.	3.850%	6/11/51	9,000	6,363
ORIX Corp.	3.700%	7/18/27	8,150	7,793
ORIX Corp.	2.250%	3/9/31	9,000	7,521
PartnerRe Finance B LLC	3.700%	7/2/29	4,600	4,295
PartnerRe Finance B LLC	4.500%	10/1/50	3,936	3,573
4 PNC Bank NA	4.200%	11/1/25	9,374	9,192
4 PNC Bank NA	3.100%	10/25/27	275	257
4 PNC Bank NA	3.250%	1/22/28	10,775	10,077
4 PNC Bank NA	4.050%	7/26/28	13,750	13,064
4 PNC Bank NA	2.700%	10/22/29	9,500	8,281
PNC Financial Services Group Inc.	5.812%	6/12/26	46,877	46,926
PNC Financial Services Group Inc.	2.600%	7/23/26	10,000	9,469
PNC Financial Services Group Inc.	4.758%	1/26/27	10,000	9,880
PNC Financial Services Group Inc.	3.150%	5/19/27	24,319	23,088
PNC Financial Services Group Inc.	6.615%	10/20/27	7,890	8,080
PNC Financial Services Group Inc.	5.300%	1/21/28	4,000	3,994
PNC Financial Services Group Inc.	5.354%	12/2/28	10,205	10,214
PNC Financial Services Group Inc.	3.450%	4/23/29	13,400	12,425
PNC Financial Services Group Inc.	5.582%	6/12/29	34,000	34,368
PNC Financial Services Group Inc.	2.550%	1/22/30	16,955	14,864
PNC Financial Services Group Inc.	5.492%	5/14/30	2,500	2,515
PNC Financial Services Group Inc.	2.307%	4/23/32	12,800	10,591
PNC Financial Services Group Inc.	4.626%	6/6/33	5,000	4,634
PNC Financial Services Group Inc.	6.037%	10/28/33	20,000	20,615
PNC Financial Services Group Inc.	5.068%	1/24/34	13,255	12,805
PNC Financial Services Group Inc.	5.939%	8/18/34	8,990	9,211
PNC Financial Services Group Inc.	6.875%	10/20/34	25,305	27,571
PNC Financial Services Group Inc.	5.676%	1/22/35	68,295	68,646
Principal Financial Group Inc.	3.100%	11/15/26	18,485	17,589
Principal Financial Group Inc.	3.700%	5/15/29	3,000	2,799
Principal Financial Group Inc.	2.125%	6/15/30	6,000	5,015
Principal Financial Group Inc.	5.375%	3/15/33	2,000	1,997
Principal Financial Group Inc.	6.050%	10/15/36	425	447

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Principal Financial Group Inc.	4.625%	9/15/42	3,400	3,015
Principal Financial Group Inc.	4.350%	5/15/43	4,960	4,217
Principal Financial Group Inc.	4.300%	11/15/46	8,219	6,812
Principal Financial Group Inc.	5.500%	3/15/53	3,890	3,731
4 Private Export Funding Corp.	3.900%	10/15/27	4,150	4,041
4 Private Export Funding Corp.	4.300%	12/15/28	4,875	4,821
4 Private Export Funding Corp.	4.600%	2/15/34	4,600	4,500
Progressive Corp.	4.000%	3/1/29	6,059	5,802
Progressive Corp.	6.625%	3/1/29	2,150	2,300
Progressive Corp.	3.200%	3/26/30	7,617	6,942
Progressive Corp.	3.000%	3/15/32	5,500	4,773
Progressive Corp.	6.250%	12/1/32	4,000	4,280
Progressive Corp.	4.950%	6/15/33	4,930	4,880
Progressive Corp.	4.350%	4/25/44	6,219	5,342
Progressive Corp.	4.125%	4/15/47	10,509	8,608
Progressive Corp.	4.200%	3/15/48	4,196	3,444
Progressive Corp.	3.950%	3/26/50	12,359	9,715
Progressive Corp.	3.700%	3/15/52	16,210	12,096
Prospect Capital Corp.	3.706%	1/22/26	10,000	9,539
4 Prudential Financial Inc.	3.878%	3/27/28	4,025	3,862
4 Prudential Financial Inc.	2.100%	3/10/30	2,000	1,712
4 Prudential Financial Inc.	5.750%	7/15/33	2,630	2,743
4 Prudential Financial Inc.	5.700%	12/14/36	8,715	8,918
4 Prudential Financial Inc.	6.625%	12/1/37	3,250	3,616
4 Prudential Financial Inc.	3.000%	3/10/40	5,830	4,310
4 Prudential Financial Inc.	6.625%	6/21/40	8,020	8,818
4 Prudential Financial Inc.	5.100%	8/15/43	2,775	2,490
4 Prudential Financial Inc.	4.600%	5/15/44	5,600	4,886
4 Prudential Financial Inc.	5.375%	5/15/45	3,564	3,528
4 Prudential Financial Inc.	4.500%	9/15/47	1,500	1,417
Prudential Financial Inc.	3.905%	12/7/47	26,333	20,248
4 Prudential Financial Inc.	4.418%	3/27/48	250	208
4 Prudential Financial Inc.	5.700%	9/15/48	3,000	2,940
Prudential Financial Inc.	3.935%	12/7/49	16,712	12,677
4 Prudential Financial Inc.	3.700%	10/1/50	7,000	6,089
4 Prudential Financial Inc.	3.700%	3/13/51	8,700	6,302
Prudential Financial Inc.	5.125%	3/1/52	10,900	10,116
Prudential Financial Inc.	6.000%	9/1/52	9,200	9,073
Prudential Financial Inc.	6.750%	3/1/53	3,865	3,961
Prudential Financial Inc.	6.500%	3/15/54	16,855	17,044
Prudential Funding Asia plc	3.125%	4/14/30	13,340	11,957
Prudential Funding Asia plc	3.625%	3/24/32	2,000	1,786
Radian Group Inc.	6.200%	5/15/29	8,216	8,298
Raymond James Financial Inc.	4.650%	4/1/30	19,795	19,331
Raymond James Financial Inc.	4.950%	7/15/46	11,555	10,392
Raymond James Financial Inc.	3.750%	4/1/51	13,000	9,568
4 Regions Bank	6.450%	6/26/37	1,514	1,543
Regions Financial Corp.	1.800%	8/12/28	7,245	6,257
Regions Financial Corp.	5.722%	6/6/30	8,100	8,093
Regions Financial Corp.	7.375%	12/10/37	7,000	7,557
Reinsurance Group of America Inc.	3.950%	9/15/26	1,500	1,456
Reinsurance Group of America Inc.	3.900%	5/15/29	8,350	7,834
Reinsurance Group of America Inc.	3.150%	6/15/30	4,300	3,825
Reinsurance Group of America Inc.	6.000%	9/15/33	6,060	6,171
Reinsurance Group of America Inc.	5.750%	9/15/34	6,925	6,901
RenaissanceRe Finance Inc.	3.450%	7/1/27	3,525	3,343
RenaissanceRe Holdings Ltd.	3.600%	4/15/29	3,420	3,157
RenaissanceRe Holdings Ltd.	5.750%	6/5/33	10,278	10,288
4 Royal Bank of Canada	4.875%	1/12/26	10,400	10,325
4 Royal Bank of Canada	0.875%	1/20/26	12,800	11,976
4 Royal Bank of Canada	4.650%	1/27/26	6,400	6,312
Royal Bank of Canada	1.200%	4/27/26	10,000	9,292
4 Royal Bank of Canada	1.400%	11/2/26	7,700	7,050
4 Royal Bank of Canada	4.875%	1/19/27	8,300	8,247
4 Royal Bank of Canada	2.050%	1/21/27	3,780	3,510
Royal Bank of Canada	3.625%	5/4/27	27,851	26,732
4 Royal Bank of Canada	4.240%	8/3/27	5,000	4,867
4 Royal Bank of Canada	6.000%	11/1/27	22,150	22,703
4 Royal Bank of Canada	4.900%	1/12/28	16,895	16,771
4 Royal Bank of Canada	4.950%	2/1/29	6,000	5,975

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4	Royal Bank of Canada	2.300%	11/3/31	38,500	31,873
	Royal Bank of Canada	3.875%	5/4/32	6,865	6,285
4	Royal Bank of Canada	5.000%	2/1/33	29,695	29,266
4	Royal Bank of Canada	5.000%	5/2/33	10,600	10,451
4	Royal Bank of Canada	5.150%	2/1/34	4,300	4,270
	Santander Holdings USA Inc.	4.500%	7/17/25	18,500	18,236
	Santander Holdings USA Inc.	3.244%	10/5/26	34,332	32,535
	Santander Holdings USA Inc.	4.400%	7/13/27	42,150	40,737
	Santander Holdings USA Inc.	6.499%	3/9/29	7,900	8,042
	Santander Holdings USA Inc.	6.174%	1/9/30	7,280	7,342
	Santander Holdings USA Inc.	7.660%	11/9/31	5,500	5,957
4	Santander UK Group Holdings plc	1.532%	8/21/26	10,000	9,518
	Santander UK Group Holdings plc	6.833%	11/21/26	8,000	8,103
	Santander UK Group Holdings plc	2.469%	1/11/28	12,756	11,773
4	Santander UK Group Holdings plc	3.823%	11/3/28	4,000	3,778
	Santander UK Group Holdings plc	6.534%	1/10/29	20,650	21,203
	Santander UK Group Holdings plc	2.896%	3/15/32	8,000	6,729
	Selective Insurance Group Inc.	5.375%	3/1/49	2,735	2,570
	SiriusPoint Ltd.	7.000%	4/5/29	1,821	1,841
7	Sixth Street Lending Partners	6.500%	3/11/29	6,000	5,938
	Sixth Street Specialty Lending Inc.	2.500%	8/1/26	711	661
	Sixth Street Specialty Lending Inc.	6.950%	8/14/28	3,545	3,620
	Sixth Street Specialty Lending Inc.	6.125%	3/1/29	4,870	4,810
7	Societe Generale SA	3.000%	1/22/30	2,000	1,721
	State Street Corp.	3.300%	12/16/24	5,000	4,948
	State Street Corp.	3.550%	8/18/25	24,325	23,862
	State Street Corp.	2.901%	3/30/26	2,000	1,956
	State Street Corp.	5.104%	5/18/26	15,000	14,938
	State Street Corp.	2.650%	5/19/26	14,355	13,711
	State Street Corp.	5.272%	8/3/26	14,110	14,137
	State Street Corp.	5.751%	11/4/26	10,000	10,034
	State Street Corp.	4.993%	3/18/27	34,000	33,966
	State Street Corp.	5.820%	11/4/28	10,000	10,191
	State Street Corp.	5.684%	11/21/29	11,680	11,946
4	State Street Corp.	4.141%	12/3/29	2,250	2,165
	State Street Corp.	2.400%	1/24/30	16,130	14,199
	State Street Corp.	2.200%	3/3/31	5,000	4,190
	State Street Corp.	4.164%	8/4/33	10,000	9,263
	State Street Corp.	4.821%	1/26/34	9,630	9,291
	State Street Corp.	5.159%	5/18/34	10,000	9,888
4	State Street Corp.	3.031%	11/1/34	4,850	4,301
	State Street Corp.	6.123%	11/21/34	5,500	5,710
	Stewart Information Services Corp.	3.600%	11/15/31	2,900	2,399
4	Sumitomo Mitsui Banking Corp.	3.650%	7/23/25	2,609	2,562
	Sumitomo Mitsui Financial Group Inc.	1.474%	7/8/25	10,435	10,019
	Sumitomo Mitsui Financial Group Inc.	0.948%	1/12/26	17,577	16,428
	Sumitomo Mitsui Financial Group Inc.	3.784%	3/9/26	18,135	17,659
	Sumitomo Mitsui Financial Group Inc.	5.880%	7/13/26	24,750	24,973
	Sumitomo Mitsui Financial Group Inc.	2.632%	7/14/26	17,900	16,958
	Sumitomo Mitsui Financial Group Inc.	1.402%	9/17/26	12,370	11,358
	Sumitomo Mitsui Financial Group Inc.	3.010%	10/19/26	16,425	15,597
	Sumitomo Mitsui Financial Group Inc.	3.446%	1/11/27	2,000	1,916
	Sumitomo Mitsui Financial Group Inc.	2.174%	1/14/27	26,584	24,663
	Sumitomo Mitsui Financial Group Inc.	3.364%	7/12/27	17,534	16,633
	Sumitomo Mitsui Financial Group Inc.	5.520%	1/13/28	3,800	3,840
	Sumitomo Mitsui Financial Group Inc.	3.544%	1/17/28	14,400	13,638
	Sumitomo Mitsui Financial Group Inc.	3.944%	7/19/28	8,775	8,399
	Sumitomo Mitsui Financial Group Inc.	1.902%	9/17/28	39,275	34,406
	Sumitomo Mitsui Financial Group Inc.	4.306%	10/16/28	3,575	3,487
	Sumitomo Mitsui Financial Group Inc.	3.040%	7/16/29	25,415	22,914
	Sumitomo Mitsui Financial Group Inc.	3.202%	9/17/29	14,400	13,054
	Sumitomo Mitsui Financial Group Inc.	2.724%	9/27/29	13,600	12,041
	Sumitomo Mitsui Financial Group Inc.	5.710%	1/13/30	13,620	13,885
	Sumitomo Mitsui Financial Group Inc.	2.750%	1/15/30	7,955	6,979
	Sumitomo Mitsui Financial Group Inc.	2.130%	7/8/30	19,585	16,372
	Sumitomo Mitsui Financial Group Inc.	2.142%	9/23/30	9,765	8,123
	Sumitomo Mitsui Financial Group Inc.	1.710%	1/12/31	1,120	897
	Sumitomo Mitsui Financial Group Inc.	2.222%	9/17/31	4,000	3,254
	Sumitomo Mitsui Financial Group Inc.	5.766%	1/13/33	17,775	18,266
	Sumitomo Mitsui Financial Group Inc.	5.776%	7/13/33	20,000	20,575

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Sumitomo Mitsui Financial Group Inc.	5.808%	9/14/33	15,700	16,279
Sumitomo Mitsui Financial Group Inc.	2.296%	1/12/41	5,000	3,335
Sumitomo Mitsui Financial Group Inc.	2.930%	9/17/41	10,000	7,309
Sumitomo Mitsui Financial Group Inc.	3.050%	1/14/42	12,316	9,212
Sumitomo Mitsui Financial Group Inc.	6.184%	7/13/43	11,193	12,212
4 Synchrony Bank	5.400%	8/22/25	7,065	7,011
Synchrony Bank	5.625%	8/23/27	5,000	4,949
Synchrony Financial	4.500%	7/23/25	18,295	17,988
Synchrony Financial	3.700%	8/4/26	4,325	4,126
Synchrony Financial	3.950%	12/1/27	7,065	6,607
Synchrony Financial	5.150%	3/19/29	10,630	10,205
Synovus Bank	5.625%	2/15/28	5,475	5,306
Toronto-Dominion Bank	1.250%	12/13/24	2,000	1,961
4 Toronto-Dominion Bank	0.750%	9/11/25	8,000	7,571
4 Toronto-Dominion Bank	0.750%	1/6/26	8,350	7,805
Toronto-Dominion Bank	5.103%	1/9/26	10,300	10,261
4 Toronto-Dominion Bank	1.200%	6/3/26	13,675	12,666
4 Toronto-Dominion Bank	5.532%	7/17/26	23,000	23,069
4 Toronto-Dominion Bank	1.250%	9/10/26	2,475	2,270
Toronto-Dominion Bank	5.264%	12/11/26	5,390	5,384
4 Toronto-Dominion Bank	1.950%	1/12/27	8,500	7,890
4 Toronto-Dominion Bank	2.800%	3/10/27	28,000	26,299
4 Toronto-Dominion Bank	4.980%	4/5/27	60,000	59,695
Toronto-Dominion Bank	4.108%	6/8/27	14,901	14,459
4 Toronto-Dominion Bank	4.693%	9/15/27	13,100	12,907
Toronto-Dominion Bank	5.156%	1/10/28	13,340	13,328
4 Toronto-Dominion Bank	5.523%	7/17/28	38,000	38,451
4 Toronto-Dominion Bank	4.994%	4/5/29	8,850	8,770
4 Toronto-Dominion Bank	2.000%	9/10/31	10,000	8,141
4 Toronto-Dominion Bank	3.625%	9/15/31	6,400	6,091
4 Toronto-Dominion Bank	2.450%	1/12/32	6,000	4,939
4 Toronto-Dominion Bank	3.200%	3/10/32	16,750	14,496
Toronto-Dominion Bank	4.456%	6/8/32	24,800	23,371
TPG Operating Group II LP	5.875%	3/5/34	7,740	7,776
Transatlantic Holdings Inc.	8.000%	11/30/39	4,125	5,184
Travelers Cos. Inc.	6.750%	6/20/36	3,125	3,510
4 Travelers Cos. Inc.	6.250%	6/15/37	11,380	12,282
Travelers Cos. Inc.	5.350%	11/1/40	5,390	5,307
Travelers Cos. Inc.	4.600%	8/1/43	2,068	1,859
Travelers Cos. Inc.	4.300%	8/25/45	1,250	1,062
Travelers Cos. Inc.	3.750%	5/15/46	12,285	9,623
Travelers Cos. Inc.	4.000%	5/30/47	9,952	8,026
Travelers Cos. Inc.	4.100%	3/4/49	1,680	1,369
Travelers Cos. Inc.	2.550%	4/27/50	7,280	4,431
Travelers Cos. Inc.	3.050%	6/8/51	9,900	6,627
Travelers Cos. Inc.	5.450%	5/25/53	7,617	7,630
Travelers Property Casualty Corp.	6.375%	3/15/33	1,897	2,079
Trinity Acquisition plc	4.400%	3/15/26	6,788	6,660
4 Truist Bank	2.150%	12/6/24	10,310	10,145
4 Truist Bank	1.500%	3/10/25	400	388
4 Truist Bank	3.625%	9/16/25	9,909	9,651
4 Truist Bank	4.050%	11/3/25	14,588	14,337
4 Truist Bank	3.300%	5/15/26	8,024	7,688
4 Truist Bank	3.800%	10/30/26	3,450	3,317
4 Truist Bank	2.250%	3/11/30	23,944	19,966
4 Truist Financial Corp.	1.200%	8/5/25	3,251	3,098
4 Truist Financial Corp.	5.900%	10/28/26	10,000	10,023
4 Truist Financial Corp.	1.267%	3/2/27	12,105	11,251
4 Truist Financial Corp.	6.047%	6/8/27	28,925	29,128
4 Truist Financial Corp.	1.125%	8/3/27	19,085	16,837
4 Truist Financial Corp.	4.873%	1/26/29	10,000	9,809
4 Truist Financial Corp.	3.875%	3/19/29	6,609	6,163
4 Truist Financial Corp.	1.887%	6/7/29	9,425	8,255
4 Truist Financial Corp.	7.161%	10/30/29	5,000	5,309
4 Truist Financial Corp.	5.435%	1/24/30	9,000	8,972
4 Truist Financial Corp.	1.950%	6/5/30	6,643	5,497
4 Truist Financial Corp.	4.916%	7/28/33	13,000	12,047
4 Truist Financial Corp.	6.123%	10/28/33	8,010	8,189
4 Truist Financial Corp.	5.122%	1/26/34	36,225	34,675
4 Truist Financial Corp.	5.867%	6/8/34	25,000	25,212

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4	Truist Financial Corp.	5.711%	1/24/35	21,965	21,873
	UBS AG	5.800%	9/11/25	11,000	11,037
	UBS AG	1.250%	8/7/26	15,735	14,457
	UBS AG	5.000%	7/9/27	23,250	23,061
	UBS AG	7.500%	2/15/28	31,577	33,785
	UBS AG	5.650%	9/11/28	17,300	17,608
	UBS AG	4.500%	6/26/48	6,720	5,892
	UBS Group AG	3.750%	3/26/25	32,302	31,842
	UBS Group AG	4.550%	4/17/26	27,406	26,937
7	UBS Group AG	4.282%	1/9/28	5,700	5,467
7	UBS Group AG	4.194%	4/1/31	16,143	15,058
	UBS Group AG	4.875%	5/15/45	14,580	13,090
	Unum Group	4.000%	6/15/29	2,000	1,885
	Unum Group	5.750%	8/15/42	6,443	6,202
	Unum Group	4.500%	12/15/49	4,839	3,769
	Unum Group	4.125%	6/15/51	7,000	5,143
	Unum Group	6.000%	6/15/54	4,100	3,925
4	US Bancorp	3.950%	11/17/25	17,746	17,411
4	US Bancorp	3.100%	4/27/26	10,160	9,742
4	US Bancorp	2.375%	7/22/26	17,025	16,070
	US Bancorp	5.727%	10/21/26	5,090	5,100
4	US Bancorp	3.150%	4/27/27	21,140	20,116
	US Bancorp	6.787%	10/26/27	8,000	8,235
4	US Bancorp	3.900%	4/26/28	4,475	4,289
4	US Bancorp	4.548%	7/22/28	24,015	23,481
	US Bancorp	4.653%	2/1/29	38,566	37,757
	US Bancorp	5.775%	6/12/29	27,988	28,415
4	US Bancorp	3.000%	7/30/29	9,425	8,433
	US Bancorp	5.384%	1/23/30	25,800	25,858
4	US Bancorp	1.375%	7/22/30	8,575	6,909
4	US Bancorp	2.677%	1/27/33	5,000	4,133
4	US Bancorp	4.967%	7/22/33	10,550	9,998
	US Bancorp	5.850%	10/21/33	27,060	27,489
	US Bancorp	4.839%	2/1/34	39,180	37,126
	US Bancorp	5.836%	6/12/34	19,910	20,187
	US Bancorp	5.678%	1/23/35	37,320	37,495
	US Bancorp	2.491%	11/3/36	13,585	10,704
	Visa Inc.	3.150%	12/14/25	52,946	51,506
	Visa Inc.	1.900%	4/15/27	15,925	14,696
	Visa Inc.	0.750%	8/15/27	7,500	6,641
	Visa Inc.	2.750%	9/15/27	10,550	9,912
	Visa Inc.	2.050%	4/15/30	19,205	16,499
	Visa Inc.	1.100%	2/15/31	8,200	6,531
	Visa Inc.	4.150%	12/14/35	18,730	17,474
	Visa Inc.	2.700%	4/15/40	11,951	8,710
	Visa Inc.	4.300%	12/14/45	43,660	37,854
	Visa Inc.	3.650%	9/15/47	6,950	5,391
	Visa Inc.	2.000%	8/15/50	16,869	9,486
	Voya Financial Inc.	3.650%	6/15/26	3,050	2,944
	Voya Financial Inc.	5.700%	7/15/43	4,550	4,399
	Voya Financial Inc.	4.800%	6/15/46	1,935	1,640
4	Voya Financial Inc.	4.700%	1/23/48	12,000	10,407
	W R Berkley Corp.	6.250%	2/15/37	150	155
	W R Berkley Corp.	4.750%	8/1/44	3,780	3,347
	W R Berkley Corp.	4.000%	5/12/50	4,000	3,057
	W R Berkley Corp.	3.550%	3/30/52	8,000	5,520
	W R Berkley Corp.	3.150%	9/30/61	5,500	3,278
	Wachovia Corp.	6.605%	10/1/25	1,150	1,163
	Wachovia Corp.	7.500%	4/15/35	1,990	2,270
	Wachovia Corp.	5.500%	8/1/35	5,725	5,645
	Wachovia Corp.	6.550%	10/15/35	250	265
	Webster Financial Corp.	4.100%	3/25/29	3,000	2,784
4	Wells Fargo & Co.	3.550%	9/29/25	12,672	12,372
	Wells Fargo & Co.	3.000%	4/22/26	54,060	51,842
4	Wells Fargo & Co.	4.100%	6/3/26	27,600	26,897
4	Wells Fargo & Co.	4.540%	8/15/26	60,200	59,447
	Wells Fargo & Co.	3.000%	10/23/26	37,703	35,820
4	Wells Fargo & Co.	3.196%	6/17/27	15,000	14,365
4	Wells Fargo & Co.	4.300%	7/22/27	10,721	10,440
4	Wells Fargo & Co.	3.526%	3/24/28	55,000	52,451

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 Wells Fargo & Co.	5.707%	4/22/28	16,000	16,144
4 Wells Fargo & Co.	3.584%	5/22/28	19,806	18,862
4 Wells Fargo & Co.	2.393%	6/2/28	18,480	17,027
4 Wells Fargo & Co.	4.808%	7/25/28	64,000	63,071
4 Wells Fargo & Co.	4.150%	1/24/29	2,705	2,600
4 Wells Fargo & Co.	5.574%	7/25/29	39,730	40,100
Wells Fargo & Co.	6.303%	10/23/29	20,000	20,745
Wells Fargo & Co.	5.198%	1/23/30	108,000	107,536
4 Wells Fargo & Co.	2.879%	10/30/30	31,977	28,350
4 Wells Fargo & Co.	2.572%	2/11/31	8,855	7,661
4 Wells Fargo & Co.	4.478%	4/4/31	88,460	84,741
4 Wells Fargo & Co.	3.350%	3/2/33	29,880	25,939
4 Wells Fargo & Co.	4.897%	7/25/33	45,010	43,329
Wells Fargo & Co.	5.389%	4/24/34	61,012	60,347
4 Wells Fargo & Co.	5.557%	7/25/34	77,905	77,894
Wells Fargo & Co.	5.499%	1/23/35	33,200	33,120
4 Wells Fargo & Co.	5.950%	12/15/36	2,025	2,014
4 Wells Fargo & Co.	3.068%	4/30/41	35,950	26,369
Wells Fargo & Co.	5.375%	11/2/43	31,354	29,389
Wells Fargo & Co.	5.606%	1/15/44	19,195	18,429
4 Wells Fargo & Co.	4.650%	11/4/44	32,218	27,216
Wells Fargo & Co.	3.900%	5/1/45	13,742	10,846
4 Wells Fargo & Co.	4.900%	11/17/45	20,371	17,732
4 Wells Fargo & Co.	4.400%	6/14/46	14,223	11,481
4 Wells Fargo & Co.	4.750%	12/7/46	26,443	22,387
4 Wells Fargo & Co.	5.013%	4/4/51	69,163	63,053
4 Wells Fargo & Co.	4.611%	4/25/53	65,755	56,257
4 Wells Fargo Bank NA	5.550%	8/1/25	21,415	21,447
Wells Fargo Bank NA	4.811%	1/15/26	11,570	11,493
4 Wells Fargo Bank NA	5.450%	8/7/26	23,360	23,432
Wells Fargo Bank NA	5.254%	12/11/26	27,600	27,618
Wells Fargo Bank NA	5.950%	8/26/36	3,700	3,835
4 Wells Fargo Bank NA	5.850%	2/1/37	11,275	11,565
4 Wells Fargo Bank NA	6.600%	1/15/38	10,645	11,677
Western Union Co.	1.350%	3/15/26	6,000	5,594
Western Union Co.	2.750%	3/15/31	4,000	3,325
Western Union Co.	6.200%	11/17/36	6,140	6,224
Western Union Co.	6.200%	6/21/40	695	685
Westpac Banking Corp.	5.512%	11/17/25	12,095	12,150
Westpac Banking Corp.	5.200%	4/16/26	10,000	10,004
Westpac Banking Corp.	2.850%	5/13/26	38,397	36,820
Westpac Banking Corp.	2.700%	8/19/26	16,621	15,817
Westpac Banking Corp.	3.350%	3/8/27	30,390	29,152
Westpac Banking Corp.	5.457%	11/18/27	7,500	7,610
Westpac Banking Corp.	3.400%	1/25/28	150	143
Westpac Banking Corp.	5.535%	11/17/28	32,035	32,771
Westpac Banking Corp.	1.953%	11/20/28	9,395	8,301
Westpac Banking Corp.	5.050%	4/16/29	8,600	8,622
Westpac Banking Corp.	2.650%	1/16/30	9,250	8,238
4 Westpac Banking Corp.	4.322%	11/23/31	21,460	20,709
Westpac Banking Corp.	5.405%	8/10/33	11,450	11,185
Westpac Banking Corp.	6.820%	11/17/33	4,200	4,513
Westpac Banking Corp.	4.110%	7/24/34	9,021	8,337
Westpac Banking Corp.	2.668%	11/15/35	20,000	16,519
Westpac Banking Corp.	3.020%	11/18/36	8,010	6,577
Westpac Banking Corp.	4.421%	7/24/39	125	110
Westpac Banking Corp.	2.963%	11/16/40	28,033	19,518
Westpac Banking Corp.	3.133%	11/18/41	10,000	7,015
Willis North America Inc.	4.650%	6/15/27	7,606	7,477
Willis North America Inc.	4.500%	9/15/28	5,800	5,634
Willis North America Inc.	2.950%	9/15/29	4,753	4,259
Willis North America Inc.	5.350%	5/15/33	7,825	7,670
Willis North America Inc.	5.050%	9/15/48	5,093	4,440
Willis North America Inc.	3.875%	9/15/49	8,925	6,421
Willis North America Inc.	5.900%	3/5/54	8,000	7,765
XL Group Ltd.	5.250%	12/15/43	4,850	4,502
Zions Bancorp NA	3.250%	10/29/29	3,090	2,580
				22,123,418

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Health Care (3.0%)				
Abbott Laboratories	2.950%	3/15/25	13,868	13,638
Abbott Laboratories	3.875%	9/15/25	12,146	11,980
Abbott Laboratories	3.750%	11/30/26	20,486	19,982
Abbott Laboratories	1.150%	1/30/28	6,500	5,761
Abbott Laboratories	1.400%	6/30/30	4,000	3,324
Abbott Laboratories	4.750%	11/30/36	12,210	11,846
Abbott Laboratories	6.150%	11/30/37	3,830	4,177
Abbott Laboratories	6.000%	4/1/39	950	1,031
Abbott Laboratories	5.300%	5/27/40	1,951	1,965
Abbott Laboratories	4.750%	4/15/43	18,425	17,289
Abbott Laboratories	4.900%	11/30/46	44,682	42,078
AbbVie Inc.	3.800%	3/15/25	33,973	33,530
AbbVie Inc.	3.200%	5/14/26	41,444	40,031
AbbVie Inc.	2.950%	11/21/26	64,790	61,738
AbbVie Inc.	4.800%	3/15/27	47,500	47,286
AbbVie Inc.	4.250%	11/14/28	18,784	18,333
AbbVie Inc.	4.800%	3/15/29	28,000	27,837
AbbVie Inc.	3.200%	11/21/29	72,093	66,169
AbbVie Inc.	4.950%	3/15/31	37,326	37,228
AbbVie Inc.	5.050%	3/15/34	34,941	34,833
AbbVie Inc.	4.550%	3/15/35	22,187	21,043
AbbVie Inc.	4.500%	5/14/35	33,468	31,563
AbbVie Inc.	4.300%	5/14/36	9,275	8,527
AbbVie Inc.	4.050%	11/21/39	56,357	48,905
AbbVie Inc.	4.625%	10/1/42	4,810	4,333
AbbVie Inc.	4.400%	11/6/42	21,693	19,054
AbbVie Inc.	5.350%	3/15/44	2,000	1,977
AbbVie Inc.	4.850%	6/15/44	11,816	10,942
AbbVie Inc.	4.750%	3/15/45	4,083	3,710
AbbVie Inc.	4.700%	5/14/45	17,195	15,532
AbbVie Inc.	4.450%	5/14/46	39,181	33,993
AbbVie Inc.	4.875%	11/14/48	15,041	13,814
AbbVie Inc.	4.250%	11/21/49	75,854	63,127
AbbVie Inc.	5.400%	3/15/54	39,304	38,889
AbbVie Inc.	5.500%	3/15/64	27,000	26,646
Adventist Health System	2.952%	3/1/29	4,420	3,964
Adventist Health System	5.430%	3/1/32	4,000	3,979
Adventist Health System	5.757%	12/1/34	4,925	4,918
Adventist Health System	3.630%	3/1/49	5,495	3,924
Advocate Health & Hospitals Corp.	3.829%	8/15/28	5,851	5,606
4 Advocate Health & Hospitals Corp.	2.211%	6/15/30	775	667
Advocate Health & Hospitals Corp.	4.272%	8/15/48	7,010	6,039
Advocate Health & Hospitals Corp.	3.387%	10/15/49	3,275	2,391
4 Advocate Health & Hospitals Corp.	3.008%	6/15/50	3,100	2,098
Aetna Inc.	6.625%	6/15/36	10,474	11,100
Aetna Inc.	6.750%	12/15/37	5,500	5,876
Aetna Inc.	4.500%	5/15/42	4,325	3,613
Aetna Inc.	4.125%	11/15/42	10,363	8,135
Aetna Inc.	4.750%	3/15/44	3,520	2,960
Aetna Inc.	3.875%	8/15/47	19,727	14,306
Agilent Technologies Inc.	3.050%	9/22/26	6,700	6,372
Agilent Technologies Inc.	2.750%	9/15/29	2,000	1,784
Agilent Technologies Inc.	2.100%	6/4/30	3,175	2,677
Agilent Technologies Inc.	2.300%	3/12/31	13,000	10,828
AHS Hospital Corp.	5.024%	7/1/45	3,500	3,325
4 AHS Hospital Corp.	2.780%	7/1/51	10,000	6,346
4 Allina Health System	3.887%	4/15/49	3,750	2,960
Amgen Inc.	5.250%	3/2/25	20,905	20,851
Amgen Inc.	5.507%	3/2/26	18,925	18,925
Amgen Inc.	2.600%	8/19/26	21,425	20,300
Amgen Inc.	2.200%	2/21/27	16,307	15,129
Amgen Inc.	3.200%	11/2/27	11,859	11,177
Amgen Inc.	5.150%	3/2/28	21,760	21,758
Amgen Inc.	1.650%	8/15/28	25,800	22,569
Amgen Inc.	4.050%	8/18/29	17,770	16,996
Amgen Inc.	2.450%	2/21/30	10,955	9,555
Amgen Inc.	5.250%	3/2/30	26,210	26,403
Amgen Inc.	2.300%	2/25/31	41,172	34,605
Amgen Inc.	2.000%	1/15/32	5,975	4,811

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Amgen Inc.	3.350%	2/22/32	11,000	9,759
Amgen Inc.	5.250%	3/2/33	70,440	70,232
Amgen Inc.	3.150%	2/21/40	29,724	22,215
Amgen Inc.	2.800%	8/15/41	31,355	22,016
Amgen Inc.	4.950%	10/1/41	12,860	11,790
Amgen Inc.	5.150%	11/15/41	3,478	3,244
Amgen Inc.	5.600%	3/2/43	20,335	20,037
Amgen Inc.	4.400%	5/1/45	28,205	23,722
Amgen Inc.	4.563%	6/15/48	5,023	4,247
Amgen Inc.	3.375%	2/21/50	13,125	9,220
Amgen Inc.	4.663%	6/15/51	41,193	35,149
Amgen Inc.	3.000%	1/15/52	11,994	7,834
Amgen Inc.	4.200%	2/22/52	29,500	23,310
Amgen Inc.	4.875%	3/1/53	9,500	8,367
Amgen Inc.	5.650%	3/2/53	72,010	70,957
Amgen Inc.	2.770%	9/1/53	6,693	4,000
Amgen Inc.	4.400%	2/22/62	2,436	1,936
Amgen Inc.	5.750%	3/2/63	30,740	30,138
4 Ascension Health	2.532%	11/15/29	13,426	11,903
4 Ascension Health	3.106%	11/15/39	9,450	7,312
4 Ascension Health	3.945%	11/15/46	18,010	15,024
4 Ascension Health	4.847%	11/15/53	6,500	6,186
AstraZeneca Finance LLC	1.200%	5/28/26	5,000	4,642
AstraZeneca Finance LLC	4.800%	2/26/27	24,500	24,360
AstraZeneca Finance LLC	4.875%	3/3/28	15,000	14,976
AstraZeneca Finance LLC	1.750%	5/28/28	17,500	15,516
AstraZeneca Finance LLC	4.850%	2/26/29	22,479	22,434
AstraZeneca Finance LLC	4.900%	3/3/30	20,000	20,078
AstraZeneca Finance LLC	4.900%	2/26/31	11,500	11,462
AstraZeneca Finance LLC	2.250%	5/28/31	13,000	10,971
AstraZeneca Finance LLC	4.875%	3/3/33	28,825	28,518
AstraZeneca Finance LLC	5.000%	2/26/34	2,575	2,560
AstraZeneca plc	3.375%	11/16/25	21,737	21,200
AstraZeneca plc	0.700%	4/8/26	13,105	12,137
AstraZeneca plc	4.000%	1/17/29	11,900	11,463
AstraZeneca plc	1.375%	8/6/30	16,361	13,369
AstraZeneca plc	6.450%	9/15/37	29,447	32,768
AstraZeneca plc	4.000%	9/18/42	15,126	12,708
AstraZeneca plc	4.375%	11/16/45	10,900	9,467
AstraZeneca plc	4.375%	8/17/48	8,400	7,225
AstraZeneca plc	2.125%	8/6/50	10,450	5,848
AstraZeneca plc	3.000%	5/28/51	7,090	4,743
Banner Health	2.338%	1/1/30	5,000	4,339
Banner Health	1.897%	1/1/31	1,000	828
Banner Health	2.907%	1/1/42	3,500	2,529
4 Banner Health	3.181%	1/1/50	3,920	2,743
Banner Health	2.913%	1/1/51	3,150	2,097
4 Baptist Health South Florida Obligated Group	3.115%	11/15/71	3,500	2,066
4 Baptist Healthcare System Obligated Group	3.540%	8/15/50	7,250	5,312
Baxalta Inc.	4.000%	6/23/25	8,678	8,550
Baxalta Inc.	5.250%	6/23/45	4,188	3,936
Baxter International Inc.	2.600%	8/15/26	2,789	2,635
Baxter International Inc.	1.915%	2/1/27	16,400	15,029
Baxter International Inc.	2.272%	12/1/28	13,000	11,452
Baxter International Inc.	3.950%	4/1/30	6,025	5,621
Baxter International Inc.	1.730%	4/1/31	27,375	21,716
Baxter International Inc.	2.539%	2/1/32	45,000	36,912
Baxter International Inc.	3.500%	8/15/46	4,750	3,330
Baxter International Inc.	3.132%	12/1/51	10,495	6,595
4 BayCare Health System Inc.	3.831%	11/15/50	1,500	1,191
4 Baylor Scott & White Holdings	1.777%	11/15/30	3,310	2,731
Baylor Scott & White Holdings	4.185%	11/15/45	9,355	8,038
4 Baylor Scott & White Holdings	2.839%	11/15/50	10,475	6,857
Becton Dickinson & Co.	3.700%	6/6/27	20,860	20,076
Becton Dickinson & Co.	4.693%	2/13/28	13,387	13,194
Becton Dickinson & Co.	5.081%	6/7/29	4,000	3,996
Becton Dickinson & Co.	2.823%	5/20/30	10,227	9,037
Becton Dickinson & Co.	1.957%	2/11/31	10,000	8,195
Becton Dickinson & Co.	4.298%	8/22/32	11,000	10,311
Becton Dickinson & Co.	5.110%	2/8/34	6,225	6,124

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Becton Dickinson & Co.	4.685%	12/15/44	6,065	5,338
Becton Dickinson & Co.	4.669%	6/6/47	26,645	23,238
Becton Dickinson & Co.	3.794%	5/20/50	5,234	3,955
⁴ Beth Israel Lahey Health Inc.	3.080%	7/1/51	2,000	1,278
Biogen Inc.	4.050%	9/15/25	24,320	23,894
Biogen Inc.	2.250%	5/1/30	18,647	15,868
Biogen Inc.	3.150%	5/1/50	22,254	14,344
Biogen Inc.	3.250%	2/15/51	10,119	6,718
Bio-Rad Laboratories Inc.	3.300%	3/15/27	3,000	2,841
Bio-Rad Laboratories Inc.	3.700%	3/15/32	6,215	5,498
⁴ Bon Secours Mercy Health Inc.	4.302%	7/1/28	1,750	1,697
⁴ Bon Secours Mercy Health Inc.	3.464%	6/1/30	3,443	3,173
⁴ Bon Secours Mercy Health Inc.	2.095%	6/1/31	4,725	3,907
⁴ Bon Secours Mercy Health Inc.	3.205%	6/1/50	3,250	2,208
Boston Scientific Corp.	2.650%	6/1/30	5,425	4,765
Boston Scientific Corp.	6.500%	11/15/35	2,923	3,236
Boston Scientific Corp.	4.550%	3/1/39	11,841	11,033
Boston Scientific Corp.	7.375%	1/15/40	1,650	1,937
Boston Scientific Corp.	4.700%	3/1/49	11,090	9,876
Bristol-Myers Squibb Co.	0.750%	11/13/25	8,500	8,002
Bristol-Myers Squibb Co.	4.950%	2/20/26	7,010	6,989
Bristol-Myers Squibb Co.	3.200%	6/15/26	34,517	33,278
Bristol-Myers Squibb Co.	4.900%	2/22/27	3,000	2,992
Bristol-Myers Squibb Co.	3.450%	11/15/27	30,341	28,947
Bristol-Myers Squibb Co.	3.900%	2/20/28	21,583	20,843
Bristol-Myers Squibb Co.	4.900%	2/22/29	19,984	19,943
Bristol-Myers Squibb Co.	3.400%	7/26/29	46,980	43,774
Bristol-Myers Squibb Co.	1.450%	11/13/30	5,265	4,269
Bristol-Myers Squibb Co.	5.100%	2/22/31	14,125	14,174
Bristol-Myers Squibb Co.	2.950%	3/15/32	20,000	17,278
Bristol-Myers Squibb Co.	5.900%	11/15/33	4,000	4,198
Bristol-Myers Squibb Co.	5.200%	2/22/34	36,250	36,182
Bristol-Myers Squibb Co.	4.125%	6/15/39	24,517	21,269
Bristol-Myers Squibb Co.	3.250%	8/1/42	10,865	8,029
Bristol-Myers Squibb Co.	5.500%	2/22/44	4,000	3,949
Bristol-Myers Squibb Co.	4.625%	5/15/44	8,014	7,108
Bristol-Myers Squibb Co.	4.350%	11/15/47	16,068	13,373
Bristol-Myers Squibb Co.	4.550%	2/20/48	13,989	12,000
Bristol-Myers Squibb Co.	4.250%	10/26/49	40,238	32,762
Bristol-Myers Squibb Co.	2.550%	11/13/50	21,700	12,702
Bristol-Myers Squibb Co.	3.700%	3/15/52	43,522	31,901
Bristol-Myers Squibb Co.	5.550%	2/22/54	43,420	42,796
Bristol-Myers Squibb Co.	3.900%	3/15/62	15,250	10,959
Bristol-Myers Squibb Co.	6.400%	11/15/63	18,000	19,509
Bristol-Myers Squibb Co.	5.650%	2/22/64	20,958	20,478
Cardinal Health Inc.	3.750%	9/15/25	1,975	1,934
Cardinal Health Inc.	3.410%	6/15/27	9,520	9,067
Cardinal Health Inc.	5.125%	2/15/29	8,000	7,982
Cardinal Health Inc.	5.450%	2/15/34	6,000	5,977
Cardinal Health Inc.	4.600%	3/15/43	4,150	3,522
Cardinal Health Inc.	4.500%	11/15/44	8,275	6,885
Cardinal Health Inc.	4.900%	9/15/45	4,580	4,017
⁴ Catholic Health Services of Long Island Obligated Group	3.368%	7/1/50	5,900	4,046
Cencora Inc.	3.250%	3/1/25	5,725	5,634
Cencora Inc.	3.450%	12/15/27	11,525	10,904
Cencora Inc.	2.800%	5/15/30	7,250	6,389
Cencora Inc.	2.700%	3/15/31	10,700	9,131
Cencora Inc.	5.125%	2/15/34	2,793	2,743
Cencora Inc.	4.250%	3/1/45	5,132	4,305
Cencora Inc.	4.300%	12/15/47	10,675	8,816
Centene Corp.	4.250%	12/15/27	25,739	24,576
Centene Corp.	2.450%	7/15/28	25,984	23,074
Centene Corp.	4.625%	12/15/29	49,262	46,563
Centene Corp.	3.375%	2/15/30	11,260	9,991
Centene Corp.	3.000%	10/15/30	23,030	19,701
Centene Corp.	2.500%	3/1/31	26,765	21,981
Centene Corp.	2.625%	8/1/31	14,075	11,517
Children's Health System of Texas	2.511%	8/15/50	9,950	6,088
⁴ Children's Hospital	2.928%	7/15/50	4,575	2,929
⁴ Children's Hospital Corp.	4.115%	1/1/47	1,575	1,325

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Children's Hospital Corp.	2.585%	2/1/50	2,500	1,558
	Children's Hospital Medical Center	4.268%	5/15/44	1,300	1,128
4	Children's Hospital of Philadelphia	2.704%	7/1/50	7,025	4,563
4	CHRISTUS Health	4.341%	7/1/28	17,402	16,953
4	Cigna Group	4.500%	2/25/26	12,585	12,406
	Cigna Group	1.250%	3/15/26	3,118	2,912
	Cigna Group	5.685%	3/15/26	3,035	3,032
4	Cigna Group	3.400%	3/1/27	32,690	31,251
4	Cigna Group	7.875%	5/15/27	362	388
	Cigna Group	4.375%	10/15/28	19,071	18,518
	Cigna Group	5.000%	5/15/29	11,300	11,251
	Cigna Group	2.400%	3/15/30	21,169	18,318
	Cigna Group	2.375%	3/15/31	19,410	16,284
	Cigna Group	5.125%	5/15/31	10,000	9,926
	Cigna Group	5.400%	3/15/33	8,760	8,791
	Cigna Group	5.250%	2/15/34	21,965	21,648
	Cigna Group	4.800%	8/15/38	21,555	19,801
	Cigna Group	3.200%	3/15/40	7,600	5,622
4	Cigna Group	6.125%	11/15/41	4,534	4,713
4	Cigna Group	5.375%	2/15/42	550	508
4	Cigna Group	4.800%	7/15/46	14,715	12,946
4	Cigna Group	3.875%	10/15/47	18,104	13,639
	Cigna Group	4.900%	12/15/48	21,515	18,865
	Cigna Group	3.400%	3/15/50	32,105	21,864
	Cigna Group	3.400%	3/15/51	15,015	10,188
	Cigna Group	5.600%	2/15/54	15,000	14,369
4	City of Hope	5.623%	11/15/43	2,000	1,954
4	City of Hope	4.378%	8/15/48	7,375	6,009
	Cleveland Clinic Foundation	4.858%	1/1/14	4,515	3,954
	CommonSpirit Health	1.547%	10/1/25	3,285	3,122
	CommonSpirit Health	6.073%	11/1/27	4,000	4,092
	CommonSpirit Health	3.347%	10/1/29	7,925	7,262
	CommonSpirit Health	2.782%	10/1/30	3,375	2,925
	CommonSpirit Health	5.205%	12/1/31	12,500	12,324
	CommonSpirit Health	5.318%	12/1/34	7,450	7,320
4	CommonSpirit Health	4.350%	11/1/42	4,635	3,907
	CommonSpirit Health	3.817%	10/1/49	6,270	4,778
	CommonSpirit Health	4.187%	10/1/49	14,300	11,451
	CommonSpirit Health	3.910%	10/1/50	4,615	3,497
	CommonSpirit Health	5.548%	12/1/54	6,297	6,175
4	Community Health Network Inc.	3.099%	5/1/50	6,115	4,000
4	Corewell Health Obligated Group	3.487%	7/15/49	2,855	2,132
4	Cottage Health Obligated Group	3.304%	11/1/49	5,210	3,726
	CVS Health Corp.	3.875%	7/20/25	39,564	38,851
	CVS Health Corp.	2.875%	6/1/26	18,860	17,966
	CVS Health Corp.	3.000%	8/15/26	22,000	20,957
	CVS Health Corp.	3.625%	4/1/27	6,100	5,851
	CVS Health Corp.	1.300%	8/21/27	25,464	22,557
	CVS Health Corp.	4.300%	3/25/28	25,823	24,931
	CVS Health Corp.	5.000%	1/30/29	17,810	17,628
	CVS Health Corp.	5.400%	6/1/29	9,015	9,025
	CVS Health Corp.	3.250%	8/15/29	52,130	47,309
	CVS Health Corp.	5.125%	2/21/30	18,000	17,798
	CVS Health Corp.	3.750%	4/1/30	18,347	16,884
	CVS Health Corp.	1.750%	8/21/30	11,925	9,692
	CVS Health Corp.	5.250%	1/30/31	8,000	7,915
	CVS Health Corp.	1.875%	2/28/31	25,630	20,547
	CVS Health Corp.	5.550%	6/1/31	11,515	11,522
	CVS Health Corp.	2.125%	9/15/31	5,000	4,011
	CVS Health Corp.	5.250%	2/21/33	20,000	19,525
	CVS Health Corp.	5.300%	6/1/33	16,285	15,900
	CVS Health Corp.	5.700%	6/1/34	15,975	15,930
	CVS Health Corp.	4.875%	7/20/35	16,475	15,381
	CVS Health Corp.	4.780%	3/25/38	67,100	59,911
	CVS Health Corp.	6.125%	9/15/39	4,950	4,948
	CVS Health Corp.	4.125%	4/1/40	20,475	16,525
	CVS Health Corp.	2.700%	8/21/40	11,350	7,537
	CVS Health Corp.	5.300%	12/5/43	5,793	5,251
	CVS Health Corp.	5.125%	7/20/45	43,599	38,338
	CVS Health Corp.	5.050%	3/25/48	93,327	80,426

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
CVS Health Corp.	4.250%	4/1/50	8,900	6,766
CVS Health Corp.	5.625%	2/21/53	14,000	12,993
CVS Health Corp.	5.875%	6/1/53	10,374	9,936
CVS Health Corp.	6.050%	6/1/54	11,575	11,344
CVS Health Corp.	6.000%	6/1/63	10,000	9,571
Danaher Corp.	3.350%	9/15/25	4,300	4,208
Danaher Corp.	4.375%	9/15/45	6,000	5,231
Danaher Corp.	2.600%	10/1/50	13,944	8,511
Danaher Corp.	2.800%	12/10/51	10,433	6,582
4 Dartmouth-Hitchcock Health	4.178%	8/1/48	3,100	2,445
DENTSPLY SIRONA Inc.	3.250%	6/1/30	6,500	5,672
DH Europe Finance II Sarl	2.600%	11/15/29	9,000	8,025
DH Europe Finance II Sarl	3.250%	11/15/39	14,480	11,442
DH Europe Finance II Sarl	3.400%	11/15/49	10,897	7,836
Dignity Health	4.500%	11/1/42	6,000	5,222
Dignity Health	5.267%	11/1/64	6,075	5,537
4 Duke University Health System Inc.	3.920%	6/1/47	4,800	3,872
Edwards Lifesciences Corp.	4.300%	6/15/28	6,325	6,112
Elevance Health Inc.	5.350%	10/15/25	1,300	1,299
Elevance Health Inc.	4.900%	2/8/26	6,885	6,830
Elevance Health Inc.	3.650%	12/1/27	31,571	30,172
Elevance Health Inc.	4.101%	3/1/28	9,466	9,154
Elevance Health Inc.	5.150%	6/15/29	7,075	7,094
Elevance Health Inc.	2.875%	9/15/29	6,955	6,256
Elevance Health Inc.	2.250%	5/15/30	30,808	26,391
Elevance Health Inc.	2.550%	3/15/31	12,034	10,253
Elevance Health Inc.	4.100%	5/15/32	8,070	7,487
Elevance Health Inc.	5.500%	10/15/32	3,400	3,456
Elevance Health Inc.	4.750%	2/15/33	17,690	17,076
Elevance Health Inc.	5.375%	6/15/34	11,600	11,654
Elevance Health Inc.	5.950%	12/15/34	1,001	1,043
Elevance Health Inc.	5.850%	1/15/36	1,200	1,237
Elevance Health Inc.	6.375%	6/15/37	5,865	6,264
Elevance Health Inc.	4.625%	5/15/42	9,815	8,639
Elevance Health Inc.	4.650%	1/15/43	10,695	9,437
Elevance Health Inc.	5.100%	1/15/44	11,855	10,992
Elevance Health Inc.	4.650%	8/15/44	9,592	8,367
Elevance Health Inc.	4.375%	12/1/47	19,631	16,294
Elevance Health Inc.	4.550%	3/1/48	5,240	4,442
Elevance Health Inc.	3.125%	5/15/50	17,675	11,847
Elevance Health Inc.	3.600%	3/15/51	10,100	7,256
Elevance Health Inc.	4.550%	5/15/52	8,070	6,773
Elevance Health Inc.	6.100%	10/15/52	8,881	9,318
Elevance Health Inc.	5.125%	2/15/53	9,800	9,016
Elevance Health Inc.	5.650%	6/15/54	11,600	11,469
Elevance Health Inc.	4.850%	8/15/54	2,720	2,306
Eli Lilly & Co.	4.500%	2/9/27	20,305	20,134
Eli Lilly & Co.	4.500%	2/9/29	22,500	22,305
Eli Lilly & Co.	3.375%	3/15/29	10,782	10,187
Eli Lilly & Co.	4.700%	2/27/33	25,925	25,473
Eli Lilly & Co.	4.700%	2/9/34	17,446	17,105
Eli Lilly & Co.	3.950%	3/15/49	4,628	3,774
Eli Lilly & Co.	2.250%	5/15/50	24,737	14,431
Eli Lilly & Co.	4.875%	2/27/53	22,000	20,600
Eli Lilly & Co.	5.000%	2/9/54	16,950	16,190
Eli Lilly & Co.	4.150%	3/15/59	2,000	1,630
Eli Lilly & Co.	2.500%	9/15/60	7,200	4,037
Eli Lilly & Co.	4.950%	2/27/63	14,750	13,694
Eli Lilly & Co.	5.100%	2/9/64	17,000	16,198
4 Franciscan Missionaries of Our Lady Health System Inc.	3.914%	7/1/49	2,000	1,533
GE HealthCare Technologies Inc.	5.600%	11/15/25	15,757	15,771
GE HealthCare Technologies Inc.	5.650%	11/15/27	15,000	15,202
GE HealthCare Technologies Inc.	5.857%	3/15/30	15,000	15,410
GE HealthCare Technologies Inc.	5.905%	11/22/32	18,750	19,349
GE HealthCare Technologies Inc.	6.377%	11/22/52	19,335	20,976
Gilead Sciences Inc.	3.650%	3/1/26	24,046	23,386
Gilead Sciences Inc.	2.950%	3/1/27	25,100	23,826
Gilead Sciences Inc.	1.200%	10/1/27	4,500	3,990
Gilead Sciences Inc.	1.650%	10/1/30	8,063	6,640
Gilead Sciences Inc.	5.250%	10/15/33	13,500	13,590

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Gilead Sciences Inc.	4.600%	9/1/35	9,394	8,866
Gilead Sciences Inc.	4.000%	9/1/36	6,425	5,664
Gilead Sciences Inc.	2.600%	10/1/40	20,841	14,334
Gilead Sciences Inc.	5.650%	12/1/41	8,810	8,855
Gilead Sciences Inc.	4.800%	4/1/44	20,456	18,429
Gilead Sciences Inc.	4.500%	2/1/45	20,075	17,340
Gilead Sciences Inc.	4.750%	3/1/46	22,369	19,906
Gilead Sciences Inc.	4.150%	3/1/47	17,317	14,075
Gilead Sciences Inc.	2.800%	10/1/50	19,390	12,146
Gilead Sciences Inc.	5.550%	10/15/53	11,165	11,145
GlaxoSmithKline Capital Inc.	3.875%	5/15/28	24,150	23,318
GlaxoSmithKline Capital Inc.	5.375%	4/15/34	8,400	8,692
GlaxoSmithKline Capital Inc.	6.375%	5/15/38	31,189	34,402
GlaxoSmithKline Capital Inc.	4.200%	3/18/43	14,250	12,163
GlaxoSmithKline Capital plc	3.375%	6/1/29	5,000	4,682
4 Hackensack Meridian Health Inc.	2.675%	9/1/41	4,900	3,434
Hackensack Meridian Health Inc.	4.211%	7/1/48	4,000	3,383
4 Hackensack Meridian Health Inc.	2.875%	9/1/50	5,625	3,681
Hackensack Meridian Health Inc.	4.500%	7/1/57	2,100	1,808
4 Hartford HealthCare Corp.	3.447%	7/1/54	3,705	2,657
HCA Inc.	5.875%	2/15/26	17,500	17,531
HCA Inc.	5.250%	6/15/26	27,577	27,469
HCA Inc.	5.375%	9/1/26	10,250	10,224
HCA Inc.	4.500%	2/15/27	10,413	10,177
HCA Inc.	3.125%	3/15/27	11,500	10,865
HCA Inc.	5.200%	6/1/28	10,611	10,568
HCA Inc.	5.625%	9/1/28	15,111	15,243
HCA Inc.	5.875%	2/1/29	6,000	6,109
HCA Inc.	3.375%	3/15/29	1,940	1,783
HCA Inc.	4.125%	6/15/29	22,951	21,736
HCA Inc.	3.500%	9/1/30	34,580	31,193
HCA Inc.	5.450%	4/1/31	11,572	11,562
HCA Inc.	2.375%	7/15/31	15,000	12,313
HCA Inc.	3.625%	3/15/32	21,540	18,970
HCA Inc.	5.500%	6/1/33	13,263	13,152
HCA Inc.	5.600%	4/1/34	15,050	14,953
HCA Inc.	5.125%	6/15/39	14,714	13,618
HCA Inc.	4.375%	3/15/42	7,500	6,152
HCA Inc.	5.500%	6/15/47	25,829	23,841
HCA Inc.	5.250%	6/15/49	9,751	8,686
HCA Inc.	3.500%	7/15/51	21,072	14,088
HCA Inc.	4.625%	3/15/52	20,540	16,587
HCA Inc.	5.900%	6/1/53	10,611	10,330
HCA Inc.	6.000%	4/1/54	31,390	30,967
HCA Inc.	6.100%	4/1/64	13,500	13,199
Humana Inc.	1.350%	2/3/27	5,745	5,207
Humana Inc.	3.950%	3/15/27	4,450	4,304
Humana Inc.	5.750%	3/1/28	6,505	6,618
Humana Inc.	5.750%	12/1/28	5,000	5,098
Humana Inc.	3.700%	3/23/29	8,500	7,968
Humana Inc.	3.125%	8/15/29	2,600	2,354
Humana Inc.	4.875%	4/1/30	6,150	6,035
Humana Inc.	5.375%	4/15/31	14,150	14,072
Humana Inc.	2.150%	2/3/32	12,800	10,201
Humana Inc.	5.875%	3/1/33	8,955	9,115
Humana Inc.	5.950%	3/15/34	9,000	9,203
Humana Inc.	4.625%	12/1/42	4,730	3,978
Humana Inc.	4.950%	10/1/44	6,205	5,397
Humana Inc.	4.800%	3/15/47	3,120	2,642
Humana Inc.	3.950%	8/15/49	981	737
Humana Inc.	5.500%	3/15/53	13,355	12,414
Humana Inc.	5.750%	4/15/54	11,396	10,981
Illumina Inc.	5.800%	12/12/25	3,000	3,003
Illumina Inc.	5.750%	12/13/27	5,025	5,071
Illumina Inc.	2.550%	3/23/31	5,000	4,130
Indiana University Health Inc. Obligated Group	3.970%	11/1/48	5,950	4,857
4 Indiana University Health Inc. Obligated Group	2.852%	11/1/51	3,350	2,200
Inova Health System Foundation	4.068%	5/15/52	3,000	2,489
4 Integris Baptist Medical Center Inc.	3.875%	8/15/50	6,000	4,449
4 Iowa Health System	3.665%	2/15/50	5,000	3,799

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
IQVIA Inc.	6.250%	2/1/29	5,000	5,139
Johns Hopkins Health System Corp.	3.837%	5/15/46	7,425	6,021
Johnson & Johnson	0.550%	9/1/25	10,325	9,802
Johnson & Johnson	2.450%	3/1/26	37,425	35,942
Johnson & Johnson	2.950%	3/3/27	8,550	8,183
Johnson & Johnson	0.950%	9/1/27	6,475	5,768
Johnson & Johnson	2.900%	1/15/28	22,537	21,297
Johnson & Johnson	4.800%	6/1/29	15,600	15,716
Johnson & Johnson	6.950%	9/1/29	2,650	2,934
Johnson & Johnson	1.300%	9/1/30	12,790	10,552
Johnson & Johnson	4.950%	5/15/33	2,650	2,711
Johnson & Johnson	4.375%	12/5/33	9,529	9,356
Johnson & Johnson	4.950%	6/1/34	9,690	9,802
Johnson & Johnson	3.550%	3/1/36	16,500	14,443
Johnson & Johnson	3.625%	3/3/37	11,356	9,899
Johnson & Johnson	5.950%	8/15/37	5,039	5,486
Johnson & Johnson	3.400%	1/15/38	16,634	13,965
Johnson & Johnson	5.850%	7/15/38	3,797	4,101
Johnson & Johnson	2.100%	9/1/40	28,235	18,844
Johnson & Johnson	4.500%	9/1/40	5,000	4,700
Johnson & Johnson	4.850%	5/15/41	825	803
Johnson & Johnson	4.500%	12/5/43	11,620	10,854
Johnson & Johnson	3.700%	3/1/46	20,872	16,756
Johnson & Johnson	3.750%	3/3/47	12,150	9,761
Johnson & Johnson	3.500%	1/15/48	13,229	10,125
Johnson & Johnson	2.250%	9/1/50	4,982	2,960
Johnson & Johnson	5.250%	6/1/54	14,825	14,888
Johnson & Johnson	2.450%	9/1/60	8,450	4,775
Kaiser Foundation Hospitals	3.150%	5/1/27	14,674	14,043
4 Kaiser Foundation Hospitals	2.810%	6/1/41	14,530	10,487
Kaiser Foundation Hospitals	4.875%	4/1/42	6,050	5,707
Kaiser Foundation Hospitals	4.150%	5/1/47	24,144	20,187
4 Kaiser Foundation Hospitals	3.266%	11/1/49	11,150	7,947
4 Kaiser Foundation Hospitals	3.002%	6/1/51	7,000	4,677
Koninklijke Philips NV	6.875%	3/11/38	4,600	5,039
Koninklijke Philips NV	5.000%	3/15/42	12,775	11,624
Laboratory Corp. of America Holdings	1.550%	6/1/26	2,400	2,229
Laboratory Corp. of America Holdings	3.600%	9/1/27	5,275	5,035
Laboratory Corp. of America Holdings	2.950%	12/1/29	4,425	3,952
Laboratory Corp. of America Holdings	2.700%	6/1/31	5,000	4,278
Laboratory Corp. of America Holdings	4.700%	2/1/45	8,760	7,681
4 Mass General Brigham Inc.	3.765%	7/1/48	1,000	782
4 Mass General Brigham Inc.	3.192%	7/1/49	3,275	2,291
4 Mass General Brigham Inc.	4.117%	7/1/55	7,550	6,110
4 Mass General Brigham Inc.	3.342%	7/1/60	6,400	4,294
4 Mayo Clinic	3.774%	11/15/43	5,150	4,286
4 Mayo Clinic	4.000%	11/15/47	1,875	1,574
4 Mayo Clinic	4.128%	11/15/52	1,150	966
4 Mayo Clinic	3.196%	11/15/61	7,000	4,669
McKesson Corp.	0.900%	12/3/25	14,700	13,811
McKesson Corp.	5.250%	2/15/26	4,000	3,997
McKesson Corp.	3.950%	2/16/28	2,500	2,407
McKesson Corp.	4.900%	7/15/28	1,493	1,488
McKesson Corp.	5.100%	7/15/33	6,650	6,642
4 McLaren Health Care Corp.	4.386%	5/15/48	4,433	3,810
4 MedStar Health Inc.	3.626%	8/15/49	4,000	3,026
Medtronic Global Holdings SCA	4.250%	3/30/28	19,415	18,967
Medtronic Inc.	4.375%	3/15/35	47,569	44,793
Medtronic Inc.	4.625%	3/15/45	9,242	8,354
Memorial Health Services	3.447%	11/1/49	5,000	3,720
Memorial Sloan-Kettering Cancer Center	5.000%	7/1/42	700	672
4 Memorial Sloan-Kettering Cancer Center	2.955%	1/1/50	2,000	1,352
Memorial Sloan-Kettering Cancer Center	4.125%	7/1/52	13,355	11,044
4 Memorial Sloan-Kettering Cancer Center	4.200%	7/1/55	1,700	1,409
Merck & Co. Inc.	0.750%	2/24/26	9,970	9,311
Merck & Co. Inc.	1.700%	6/10/27	20,000	18,358
Merck & Co. Inc.	4.050%	5/17/28	5,500	5,387
Merck & Co. Inc.	3.400%	3/7/29	21,470	20,267
Merck & Co. Inc.	4.300%	5/17/30	7,958	7,754
Merck & Co. Inc.	1.450%	6/24/30	5,282	4,369

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Merck & Co. Inc.	2.150%	12/10/31	26,558	22,078
Merck & Co. Inc.	4.500%	5/17/33	15,916	15,378
Merck & Co. Inc.	6.500%	12/1/33	5,650	6,278
Merck & Co. Inc.	3.900%	3/7/39	7,109	6,138
Merck & Co. Inc.	2.350%	6/24/40	8,054	5,497
Merck & Co. Inc.	3.600%	9/15/42	8,670	6,862
Merck & Co. Inc.	4.150%	5/18/43	12,489	10,629
Merck & Co. Inc.	4.900%	5/17/44	13,958	13,093
Merck & Co. Inc.	3.700%	2/10/45	22,084	17,327
Merck & Co. Inc.	4.000%	3/7/49	3,248	2,625
Merck & Co. Inc.	2.450%	6/24/50	7,240	4,305
Merck & Co. Inc.	2.750%	12/10/51	45,230	28,282
Merck & Co. Inc.	5.000%	5/17/53	15,916	14,979
Merck & Co. Inc.	2.900%	12/10/61	35,215	21,076
Merck & Co. Inc.	5.150%	5/17/63	10,611	10,068
4 Methodist Hospital	2.705%	12/1/50	6,500	4,103
4 Montefiore Obligated Group	5.246%	11/1/48	6,800	5,041
Montefiore Obligated Group	4.287%	9/1/50	810	516
4 Mount Nittany Medical Center Obligated Group	3.799%	11/15/52	4,520	3,495
4 Mount Sinai Hospital	3.981%	7/1/48	2,650	2,068
4 Mount Sinai Hospital	3.737%	7/1/49	5,100	3,707
4 Mount Sinai Hospital	3.391%	7/1/50	6,200	4,080
MultiCare Health System	2.803%	8/15/50	2,250	1,351
Mylan Inc.	4.550%	4/15/28	3,538	3,409
Mylan Inc.	5.400%	11/29/43	4,970	4,300
Mylan Inc.	5.200%	4/15/48	3,393	2,754
4 MyMichigan Health	3.409%	6/1/50	2,875	2,031
New York & Presbyterian Hospital	2.256%	8/1/40	2,475	1,672
New York & Presbyterian Hospital	4.024%	8/1/45	9,390	7,908
New York & Presbyterian Hospital	4.063%	8/1/56	4,575	3,724
New York & Presbyterian Hospital	2.606%	8/1/60	2,375	1,347
4 New York & Presbyterian Hospital	3.954%	8/1/19	5,335	3,836
Northwell Healthcare Inc.	3.979%	11/1/46	7,770	6,014
Northwell Healthcare Inc.	4.260%	11/1/47	8,325	6,724
Northwell Healthcare Inc.	3.809%	11/1/49	4,195	3,119
Novant Health Inc.	2.637%	11/1/36	7,000	5,292
Novant Health Inc.	3.168%	11/1/51	11,000	7,402
Novant Health Inc.	3.318%	11/1/61	8,925	5,892
Novartis Capital Corp.	3.000%	11/20/25	7,177	6,982
Novartis Capital Corp.	2.000%	2/14/27	7,900	7,358
Novartis Capital Corp.	3.100%	5/17/27	26,048	24,878
Novartis Capital Corp.	2.200%	8/14/30	33,485	28,998
Novartis Capital Corp.	3.700%	9/21/42	5,175	4,224
Novartis Capital Corp.	4.400%	5/6/44	15,218	13,560
Novartis Capital Corp.	4.000%	11/20/45	19,011	15,884
Novartis Capital Corp.	2.750%	8/14/50	13,815	8,957
4 NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery	2.667%	10/1/50	3,210	2,043
4 NYU Langone Hospitals	5.750%	7/1/43	3,625	3,794
4 NYU Langone Hospitals	4.784%	7/1/44	3,925	3,635
4 NYU Langone Hospitals	4.368%	7/1/47	4,775	4,162
4 NYU Langone Hospitals	3.380%	7/1/55	7,545	5,237
Ochsner Clinic Foundation	5.897%	5/15/45	275	268
4 Ochsner LSU Health System of North Louisiana	2.510%	5/15/31	3,500	2,484
OhioHealth Corp.	2.297%	11/15/31	4,650	3,879
OhioHealth Corp.	2.834%	11/15/41	4,325	3,134
4 OhioHealth Corp.	3.042%	11/15/50	3,025	2,114
Orlando Health Obligated Group	4.089%	10/1/48	2,200	1,818
Orlando Health Obligated Group	3.327%	10/1/50	2,750	2,013
4 PeaceHealth Obligated Group	1.375%	11/15/25	1,830	1,726
4 PeaceHealth Obligated Group	4.787%	11/15/48	3,300	2,898
4 PeaceHealth Obligated Group	3.218%	11/15/50	5,900	3,897
Pfizer Inc.	2.750%	6/3/26	41,608	39,782
Pfizer Inc.	3.000%	12/15/26	13,225	12,622
Pfizer Inc.	3.600%	9/15/28	6,025	5,765
Pfizer Inc.	3.450%	3/15/29	32,537	30,797
Pfizer Inc.	2.625%	4/1/30	11,105	9,847
Pfizer Inc.	1.700%	5/28/30	16,843	14,176
Pfizer Inc.	1.750%	8/18/31	12,500	10,149
Pfizer Inc.	4.000%	12/15/36	9,550	8,561
Pfizer Inc.	4.100%	9/15/38	9,275	8,177

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Pfizer Inc.	3.900%	3/15/39	14,060	12,013
Pfizer Inc.	7.200%	3/15/39	19,540	23,071
Pfizer Inc.	2.550%	5/28/40	20,500	14,256
Pfizer Inc.	4.300%	6/15/43	8,010	6,911
Pfizer Inc.	4.400%	5/15/44	7,075	6,278
Pfizer Inc.	4.125%	12/15/46	13,900	11,501
Pfizer Inc.	4.200%	9/15/48	17,497	14,563
Pfizer Inc.	4.000%	3/15/49	14,060	11,346
Pfizer Inc.	2.700%	5/28/50	15,275	9,809
Pfizer Investment Enterprises Pte. Ltd.	4.450%	5/19/26	31,832	31,431
Pfizer Investment Enterprises Pte. Ltd.	4.450%	5/19/28	57,443	56,441
Pfizer Investment Enterprises Pte. Ltd.	4.650%	5/19/30	31,832	31,419
Pfizer Investment Enterprises Pte. Ltd.	4.750%	5/19/33	53,053	51,689
Pfizer Investment Enterprises Pte. Ltd.	5.110%	5/19/43	40,500	38,506
Pfizer Investment Enterprises Pte. Ltd.	5.300%	5/19/53	68,664	66,272
Pfizer Investment Enterprises Pte. Ltd.	5.340%	5/19/63	46,443	43,832
Pharmacia LLC	6.600%	12/1/28	5,248	5,565
⁴ Piedmont Healthcare Inc.	2.044%	1/1/32	3,000	2,427
⁴ Piedmont Healthcare Inc.	2.719%	1/1/42	1,950	1,358
Piedmont Healthcare Inc.	2.864%	1/1/52	4,000	2,550
Presbyterian Healthcare Services	4.875%	8/1/52	4,000	3,801
⁴ Providence St. Joseph Health Obligated Group	2.746%	10/1/26	5,128	4,827
⁴ Providence St. Joseph Health Obligated Group	2.532%	10/1/29	13,423	11,770
Providence St. Joseph Health Obligated Group	5.403%	10/1/33	8,700	8,659
⁴ Providence St. Joseph Health Obligated Group	3.744%	10/1/47	3,125	2,391
⁴ Providence St. Joseph Health Obligated Group	3.930%	10/1/48	5,700	4,422
⁴ Providence St. Joseph Health Obligated Group	2.700%	10/1/51	4,600	2,720
Quest Diagnostics Inc.	3.500%	3/30/25	1,250	1,229
Quest Diagnostics Inc.	3.450%	6/1/26	16,379	15,828
Quest Diagnostics Inc.	4.200%	6/30/29	5,790	5,574
Quest Diagnostics Inc.	2.950%	6/30/30	20,401	18,088
Quest Diagnostics Inc.	2.800%	6/30/31	4,550	3,893
Quest Diagnostics Inc.	5.750%	1/30/40	876	845
Quest Diagnostics Inc.	4.700%	3/30/45	2,050	1,825
⁴ Rady Children's Hospital-San Diego	3.154%	8/15/51	4,000	2,794
Regeneron Pharmaceuticals Inc.	1.750%	9/15/30	16,875	13,889
Regeneron Pharmaceuticals Inc.	2.800%	9/15/50	3,755	2,302
Revvity Inc.	1.900%	9/15/28	4,025	3,521
Revvity Inc.	3.300%	9/15/29	8,350	7,598
Revvity Inc.	2.550%	3/15/31	6,000	5,021
Revvity Inc.	2.250%	9/15/31	7,000	5,719
Revvity Inc.	3.625%	3/15/51	3,500	2,432
Royalty Pharma plc	1.200%	9/2/25	15,375	14,602
Royalty Pharma plc	1.750%	9/2/27	12,850	11,543
Royalty Pharma plc	2.200%	9/2/30	10,200	8,505
Royalty Pharma plc	3.300%	9/2/40	8,175	5,903
Royalty Pharma plc	3.550%	9/2/50	15,505	10,416
Royalty Pharma plc	3.350%	9/2/51	10,928	6,986
⁴ Rush Obligated Group	3.922%	11/15/29	2,875	2,728
Sanofi SA	3.625%	6/19/28	10,775	10,322
⁴ Seattle Children's Hospital	2.719%	10/1/50	5,000	3,186
⁴ Sharp HealthCare	2.680%	8/1/50	3,000	1,904
Shire Acquisitions Investments Ireland DAC	3.200%	9/23/26	18,636	17,870
Smith & Nephew plc	5.150%	3/20/27	2,750	2,741
Smith & Nephew plc	2.032%	10/14/30	9,235	7,628
Smith & Nephew plc	5.400%	3/20/34	9,450	9,306
⁷ Solventum Corp.	5.450%	2/25/27	15,000	14,989
⁷ Solventum Corp.	5.400%	3/1/29	3,573	3,562
⁷ Solventum Corp.	5.450%	3/13/31	11,150	11,012
⁷ Solventum Corp.	5.600%	3/23/34	18,675	18,329
⁴ SSM Health Care Corp.	3.823%	6/1/27	3,600	3,476
SSM Health Care Corp.	4.894%	6/1/28	5,550	5,520
⁴ Stanford Health Care	3.795%	11/15/48	5,075	4,049
Stanford Health Care	3.027%	8/15/51	5,000	3,402
STERIS Irish FinCo Unltd. Co.	2.700%	3/15/31	6,850	5,836
STERIS Irish FinCo Unltd. Co.	3.750%	3/15/51	15,800	11,486
Stryker Corp.	3.375%	11/1/25	6,265	6,098
Stryker Corp.	3.500%	3/15/26	13,747	13,347
Stryker Corp.	3.650%	3/7/28	5,300	5,048
Stryker Corp.	1.950%	6/15/30	4,350	3,663

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Stryker Corp.	4.100%	4/1/43	4,225	3,483
Stryker Corp.	4.375%	5/15/44	7,580	6,502
Stryker Corp.	4.625%	3/15/46	15,404	13,545
Stryker Corp.	2.900%	6/15/50	7,314	4,789
4 Sutter Health	1.321%	8/15/25	3,035	2,898
4 Sutter Health	3.695%	8/15/28	3,025	2,874
4 Sutter Health	2.294%	8/15/30	6,325	5,428
Sutter Health	5.164%	8/15/33	4,200	4,215
4 Sutter Health	3.161%	8/15/40	4,125	3,120
4 Sutter Health	4.091%	8/15/48	4,400	3,625
4 Sutter Health	3.361%	8/15/50	6,275	4,492
Sutter Health	5.547%	8/15/53	8,675	8,886
Takeda Pharmaceutical Co. Ltd.	5.000%	11/26/28	33,800	33,547
Takeda Pharmaceutical Co. Ltd.	2.050%	3/31/30	32,382	27,323
Takeda Pharmaceutical Co. Ltd.	3.025%	7/9/40	19,000	13,756
Takeda Pharmaceutical Co. Ltd.	3.175%	7/9/50	24,425	16,163
Takeda Pharmaceutical Co. Ltd.	3.375%	7/9/60	13,579	8,674
Texas Health Resources	2.328%	11/15/50	3,704	2,171
4 Texas Health Resources	4.330%	11/15/55	925	790
Thermo Fisher Scientific Inc.	4.953%	8/10/26	6,500	6,485
Thermo Fisher Scientific Inc.	5.000%	12/5/26	20,500	20,477
Thermo Fisher Scientific Inc.	4.800%	11/21/27	4,000	3,983
Thermo Fisher Scientific Inc.	1.750%	10/15/28	7,000	6,175
Thermo Fisher Scientific Inc.	5.000%	1/31/29	13,950	13,977
Thermo Fisher Scientific Inc.	2.600%	10/1/29	6,406	5,729
Thermo Fisher Scientific Inc.	4.977%	8/10/30	10,000	10,008
Thermo Fisher Scientific Inc.	2.000%	10/15/31	35,365	28,953
Thermo Fisher Scientific Inc.	4.950%	11/21/32	2,000	1,983
Thermo Fisher Scientific Inc.	5.086%	8/10/33	11,000	10,964
Thermo Fisher Scientific Inc.	2.800%	10/15/41	31,000	22,058
Thermo Fisher Scientific Inc.	5.404%	8/10/43	6,500	6,490
Thermo Fisher Scientific Inc.	5.300%	2/1/44	4,390	4,286
4 Toledo Hospital	5.750%	11/15/38	3,850	3,848
Trinity Health Corp.	2.632%	12/1/40	2,500	1,765
Trinity Health Corp.	4.125%	12/1/45	10,120	8,526
UnitedHealth Group Inc.	3.750%	7/15/25	41,104	40,493
UnitedHealth Group Inc.	5.150%	10/15/25	3,000	2,997
UnitedHealth Group Inc.	3.700%	12/15/25	11,143	10,907
UnitedHealth Group Inc.	1.250%	1/15/26	13,195	12,435
UnitedHealth Group Inc.	3.100%	3/15/26	26,094	25,250
UnitedHealth Group Inc.	1.150%	5/15/26	2,000	1,860
UnitedHealth Group Inc.	3.450%	1/15/27	13,000	12,539
UnitedHealth Group Inc.	4.600%	4/15/27	6,400	6,347
UnitedHealth Group Inc.	3.700%	5/15/27	6,400	6,192
UnitedHealth Group Inc.	5.250%	2/15/28	5,000	5,065
UnitedHealth Group Inc.	3.850%	6/15/28	16,000	15,380
UnitedHealth Group Inc.	3.875%	12/15/28	3,325	3,186
UnitedHealth Group Inc.	4.250%	1/15/29	23,297	22,695
UnitedHealth Group Inc.	4.700%	4/15/29	4,730	4,693
UnitedHealth Group Inc.	2.875%	8/15/29	17,965	16,296
UnitedHealth Group Inc.	5.300%	2/15/30	10,265	10,447
UnitedHealth Group Inc.	2.000%	5/15/30	22,115	18,794
UnitedHealth Group Inc.	4.900%	4/15/31	11,400	11,292
UnitedHealth Group Inc.	2.300%	5/15/31	29,625	24,879
UnitedHealth Group Inc.	5.350%	2/15/33	35,710	36,176
UnitedHealth Group Inc.	4.500%	4/15/33	15,000	14,332
UnitedHealth Group Inc.	5.000%	4/15/34	17,280	17,050
UnitedHealth Group Inc.	4.625%	7/15/35	11,749	11,260
UnitedHealth Group Inc.	5.800%	3/15/36	4,000	4,180
UnitedHealth Group Inc.	6.500%	6/15/37	2,585	2,837
UnitedHealth Group Inc.	6.625%	11/15/37	10,100	11,171
UnitedHealth Group Inc.	6.875%	2/15/38	13,845	15,849
UnitedHealth Group Inc.	3.500%	8/15/39	17,505	14,141
UnitedHealth Group Inc.	2.750%	5/15/40	10,110	7,270
UnitedHealth Group Inc.	5.950%	2/15/41	3,700	3,866
UnitedHealth Group Inc.	3.050%	5/15/41	14,000	10,347
UnitedHealth Group Inc.	4.625%	11/15/41	8,742	7,899
UnitedHealth Group Inc.	4.375%	3/15/42	7,775	6,832
UnitedHealth Group Inc.	3.950%	10/15/42	5,900	4,838
UnitedHealth Group Inc.	4.250%	3/15/43	10,557	9,101

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
UnitedHealth Group Inc.	4.750%	7/15/45	19,738	17,888
UnitedHealth Group Inc.	4.200%	1/15/47	24,950	20,560
UnitedHealth Group Inc.	4.250%	4/15/47	11,935	9,929
UnitedHealth Group Inc.	3.750%	10/15/47	3,860	2,942
UnitedHealth Group Inc.	4.250%	6/15/48	27,182	22,476
UnitedHealth Group Inc.	4.450%	12/15/48	5,075	4,337
UnitedHealth Group Inc.	3.700%	8/15/49	11,000	8,267
UnitedHealth Group Inc.	2.900%	5/15/50	9,565	6,201
UnitedHealth Group Inc.	3.250%	5/15/51	21,358	14,667
UnitedHealth Group Inc.	4.750%	5/15/52	21,005	18,600
UnitedHealth Group Inc.	5.875%	2/15/53	22,765	23,647
UnitedHealth Group Inc.	5.050%	4/15/53	20,814	19,306
UnitedHealth Group Inc.	5.375%	4/15/54	20,090	19,512
UnitedHealth Group Inc.	3.875%	8/15/59	14,431	10,698
UnitedHealth Group Inc.	3.125%	5/15/60	11,490	7,259
UnitedHealth Group Inc.	4.950%	5/15/62	12,920	11,505
UnitedHealth Group Inc.	6.050%	2/15/63	20,265	21,318
UnitedHealth Group Inc.	5.200%	4/15/63	14,400	13,368
UnitedHealth Group Inc.	5.500%	4/15/64	12,640	12,259
Universal Health Services Inc.	2.650%	10/15/30	9,524	8,119
UPMC	5.035%	5/15/33	6,000	5,874
Utah Acquisition Sub Inc.	3.950%	6/15/26	19,103	18,530
Utah Acquisition Sub Inc.	5.250%	6/15/46	9,450	7,780
Viatrix Inc.	2.300%	6/22/27	14,000	12,786
Viatrix Inc.	2.700%	6/22/30	12,000	10,195
Viatrix Inc.	3.850%	6/22/40	10,100	7,372
Viatrix Inc.	4.000%	6/22/50	17,058	11,495
⁴ WakeMed	3.286%	10/1/52	2,375	1,664
⁴ West Virginia United Health System Obligated Group	3.129%	6/1/50	3,900	2,572
⁴ Willis-Knighton Medical Center	4.813%	9/1/48	2,925	2,602
⁴ Willis-Knighton Medical Center	3.065%	3/1/51	8,400	5,484
Wyeth LLC	6.500%	2/1/34	9,080	9,968
Wyeth LLC	6.000%	2/15/36	6,845	7,276
Wyeth LLC	5.950%	4/1/37	12,010	12,646
⁴ Yale-New Haven Health Services Corp.	2.496%	7/1/50	4,075	2,453
Zimmer Biomet Holdings Inc.	3.050%	1/15/26	7,000	6,755
Zimmer Biomet Holdings Inc.	5.350%	12/1/28	5,000	5,029
Zimmer Biomet Holdings Inc.	2.600%	11/24/31	17,795	14,874
Zimmer Biomet Holdings Inc.	5.750%	11/30/39	4,250	4,273
Zimmer Biomet Holdings Inc.	4.450%	8/15/45	3,815	3,202
Zoetis Inc.	4.500%	11/13/25	8,925	8,820
Zoetis Inc.	3.000%	9/12/27	11,040	10,357
Zoetis Inc.	3.900%	8/20/28	4,950	4,724
Zoetis Inc.	2.000%	5/15/30	6,850	5,770
Zoetis Inc.	5.600%	11/16/32	8,000	8,186
Zoetis Inc.	4.700%	2/1/43	7,540	6,720
Zoetis Inc.	3.950%	9/12/47	6,556	5,118
Zoetis Inc.	4.450%	8/20/48	7,200	6,134
Zoetis Inc.	3.000%	5/15/50	6,775	4,418
				8,642,768
Industrials (1.9%)				
⁴ 3M Co.	2.250%	9/19/26	21,512	20,181
⁴ 3M Co.	3.625%	9/14/28	9,136	8,645
⁴ 3M Co.	3.375%	3/1/29	8,725	8,095
3M Co.	2.375%	8/26/29	18,045	15,768
3M Co.	3.050%	4/15/30	5,000	4,486
⁴ 3M Co.	3.875%	6/15/44	1,000	771
⁴ 3M Co.	3.125%	9/19/46	11,425	7,686
⁴ 3M Co.	3.625%	10/15/47	8,625	6,239
⁴ 3M Co.	4.000%	9/14/48	5,050	4,011
3M Co.	3.250%	8/26/49	13,500	9,151
3M Co.	3.700%	4/15/50	965	701
Acuity Brands Lighting Inc.	2.150%	12/15/30	3,875	3,214
AGCO Corp.	5.450%	3/21/27	4,585	4,595
AGCO Corp.	5.800%	3/21/34	8,025	7,990
Allegion plc	3.500%	10/1/29	3,455	3,186
Allegion US Holding Co. Inc.	3.550%	10/1/27	3,100	2,933
Allegion US Holding Co. Inc.	5.411%	7/1/32	8,668	8,653
⁴ American Airlines Pass-Through Trust Class A Series 2014-1	3.700%	10/1/26	2,473	2,361

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	American Airlines Pass-Through Trust Class A Series 2021-1	2.875%	7/11/34	20,223	17,255
4	American Airlines Pass-Through Trust Class AA Series 2015-2	3.600%	9/22/27	652	618
4	American Airlines Pass-Through Trust Class AA Series 2016-1	3.575%	1/15/28	2,026	1,914
4	American Airlines Pass-Through Trust Class AA Series 2016-2	3.200%	6/15/28	3,495	3,241
4	American Airlines Pass-Through Trust Class AA Series 2016-3	3.000%	10/15/28	4,539	4,175
4	American Airlines Pass-Through Trust Class AA Series 2017-1	3.650%	2/15/29	1,855	1,751
4	American Airlines Pass-Through Trust Class AA Series 2017-2	3.350%	10/15/29	3,714	3,419
4	American Airlines Pass-Through Trust Class AA Series 2019-1	3.150%	2/15/32	2,525	2,251
	Amphenol Corp.	4.750%	3/30/26	2,712	2,689
	Amphenol Corp.	5.050%	4/5/27	4,100	4,097
	Amphenol Corp.	5.050%	4/5/29	6,900	6,921
	Amphenol Corp.	4.350%	6/1/29	4,000	3,879
	Amphenol Corp.	2.800%	2/15/30	2,405	2,141
	Amphenol Corp.	2.200%	9/15/31	4,000	3,284
	Amphenol Corp.	5.250%	4/5/34	6,960	6,941
	Boeing Co.	2.750%	2/1/26	6,000	5,698
	Boeing Co.	2.196%	2/4/26	58,600	55,120
	Boeing Co.	3.100%	5/1/26	8,375	7,946
	Boeing Co.	2.250%	6/15/26	7,995	7,446
	Boeing Co.	2.700%	2/1/27	7,965	7,345
	Boeing Co.	2.800%	3/1/27	18,461	16,975
	Boeing Co.	5.040%	5/1/27	20,800	20,344
7	Boeing Co.	6.259%	5/1/27	11,430	11,513
	Boeing Co.	3.250%	2/1/28	20,758	19,010
	Boeing Co.	3.250%	3/1/28	2,926	2,666
7	Boeing Co.	6.298%	5/1/29	17,120	17,360
	Boeing Co.	2.950%	2/1/30	16,251	13,925
	Boeing Co.	5.150%	5/1/30	60,745	58,319
	Boeing Co.	3.625%	2/1/31	13,475	11,793
7	Boeing Co.	6.388%	5/1/31	11,430	11,635
	Boeing Co.	6.125%	2/15/33	5,775	5,757
	Boeing Co.	3.600%	5/1/34	18,041	14,512
7	Boeing Co.	6.528%	5/1/34	28,575	29,254
	Boeing Co.	3.250%	2/1/35	8,725	6,665
	Boeing Co.	6.625%	2/15/38	1,000	1,022
	Boeing Co.	3.550%	3/1/38	2,322	1,682
	Boeing Co.	3.500%	3/1/39	3,718	2,638
	Boeing Co.	6.875%	3/15/39	5,430	5,617
	Boeing Co.	5.875%	2/15/40	6,105	5,719
	Boeing Co.	5.705%	5/1/40	32,635	30,134
	Boeing Co.	3.375%	6/15/46	7,000	4,460
	Boeing Co.	3.650%	3/1/47	4,324	2,816
	Boeing Co.	3.850%	11/1/48	3,903	2,604
	Boeing Co.	3.900%	5/1/49	21,944	14,745
	Boeing Co.	3.750%	2/1/50	12,400	8,136
	Boeing Co.	5.805%	5/1/50	58,816	53,103
7	Boeing Co.	6.858%	5/1/54	28,650	29,374
	Boeing Co.	3.825%	3/1/59	3,300	2,088
	Boeing Co.	3.950%	8/1/59	3,000	1,911
	Boeing Co.	5.930%	5/1/60	42,785	38,278
7	Boeing Co.	7.008%	5/1/64	18,145	18,583
	Burlington Northern Santa Fe LLC	3.650%	9/1/25	3,200	3,137
	Burlington Northern Santa Fe LLC	7.000%	12/15/25	4,132	4,236
	Burlington Northern Santa Fe LLC	3.250%	6/15/27	14,050	13,438
	Burlington Northern Santa Fe LLC	6.200%	8/15/36	1,650	1,784
	Burlington Northern Santa Fe LLC	5.750%	5/1/40	11,275	11,573
	Burlington Northern Santa Fe LLC	5.050%	3/1/41	5,600	5,314
	Burlington Northern Santa Fe LLC	5.400%	6/1/41	9,225	9,111
	Burlington Northern Santa Fe LLC	4.950%	9/15/41	4,680	4,397
	Burlington Northern Santa Fe LLC	4.400%	3/15/42	7,304	6,384
	Burlington Northern Santa Fe LLC	4.375%	9/1/42	15,395	13,406
	Burlington Northern Santa Fe LLC	4.450%	3/15/43	14,803	12,958
	Burlington Northern Santa Fe LLC	5.150%	9/1/43	9,337	8,927
	Burlington Northern Santa Fe LLC	4.900%	4/1/44	18,380	16,948
	Burlington Northern Santa Fe LLC	4.550%	9/1/44	6,305	5,543
	Burlington Northern Santa Fe LLC	4.150%	4/1/45	16,741	13,865
	Burlington Northern Santa Fe LLC	4.700%	9/1/45	8,722	7,811
	Burlington Northern Santa Fe LLC	3.900%	8/1/46	8,975	7,108
	Burlington Northern Santa Fe LLC	4.125%	6/15/47	3,135	2,559
	Burlington Northern Santa Fe LLC	4.050%	6/15/48	17,395	14,051

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Burlington Northern Santa Fe LLC	4.150%	12/15/48	19,679	16,064
Burlington Northern Santa Fe LLC	3.050%	2/15/51	10,075	6,675
Burlington Northern Santa Fe LLC	3.300%	9/15/51	11,325	7,889
Burlington Northern Santa Fe LLC	2.875%	6/15/52	8,435	5,331
Burlington Northern Santa Fe LLC	4.450%	1/15/53	10,537	8,974
Burlington Northern Santa Fe LLC	5.200%	4/15/54	27,845	26,737
Burlington Northern Santa Fe LLC	5.500%	3/15/55	8,465	8,490
Canadian National Railway Co.	2.750%	3/1/26	1,800	1,734
Canadian National Railway Co.	6.900%	7/15/28	300	322
Canadian National Railway Co.	3.850%	8/5/32	2,000	1,846
Canadian National Railway Co.	5.850%	11/1/33	5,825	6,155
Canadian National Railway Co.	6.250%	8/1/34	1,370	1,490
Canadian National Railway Co.	6.200%	6/1/36	5,425	5,883
Canadian National Railway Co.	6.375%	11/15/37	145	159
Canadian National Railway Co.	3.200%	8/2/46	12,400	8,938
Canadian National Railway Co.	3.650%	2/3/48	2,785	2,145
Canadian National Railway Co.	4.450%	1/20/49	860	754
Canadian National Railway Co.	2.450%	5/1/50	16,661	9,968
Canadian National Railway Co.	4.400%	8/5/52	10,050	8,632
Canadian National Railway Co.	6.125%	11/1/53	5,000	5,537
Canadian Pacific Railway Co.	1.750%	12/2/26	3,500	3,229
Canadian Pacific Railway Co.	4.000%	6/1/28	4,000	3,860
Canadian Pacific Railway Co.	2.875%	11/15/29	4,000	3,584
Canadian Pacific Railway Co.	2.050%	3/5/30	12,625	10,774
Canadian Pacific Railway Co.	7.125%	10/15/31	1,431	1,591
Canadian Pacific Railway Co.	2.450%	12/2/31	18,570	16,874
Canadian Pacific Railway Co.	4.800%	9/15/35	2,900	2,753
Canadian Pacific Railway Co.	5.950%	5/15/37	11,860	12,268
Canadian Pacific Railway Co.	3.000%	12/2/41	12,585	10,876
Canadian Pacific Railway Co.	4.300%	5/15/43	4,140	3,529
Canadian Pacific Railway Co.	4.800%	8/1/45	6,100	5,484
Canadian Pacific Railway Co.	4.950%	8/15/45	10,525	9,599
Canadian Pacific Railway Co.	4.700%	5/1/48	5,730	4,968
Canadian Pacific Railway Co.	3.500%	5/1/50	8,745	6,301
Canadian Pacific Railway Co.	3.100%	12/2/51	29,085	19,326
Canadian Pacific Railway Co.	4.200%	11/15/69	7,136	5,427
Canadian Pacific Railway Co.	6.125%	9/15/15	8,100	8,248
Carrier Global Corp.	2.493%	2/15/27	11,725	10,979
Carrier Global Corp.	2.722%	2/15/30	32,834	28,999
Carrier Global Corp.	2.700%	2/15/31	4,517	3,885
Carrier Global Corp.	5.900%	3/15/34	11,862	12,388
Carrier Global Corp.	3.377%	4/5/40	21,210	16,425
Carrier Global Corp.	3.577%	4/5/50	38,825	28,196
Carrier Global Corp.	6.200%	3/15/54	11,000	11,801
Caterpillar Financial Services Corp.	5.150%	8/11/25	8,000	7,986
4 Caterpillar Financial Services Corp.	3.650%	8/12/25	7,500	7,366
4 Caterpillar Financial Services Corp.	0.800%	11/13/25	16,945	15,975
Caterpillar Financial Services Corp.	5.050%	2/27/26	9,000	9,000
4 Caterpillar Financial Services Corp.	0.900%	3/2/26	10,100	9,421
4 Caterpillar Financial Services Corp.	4.350%	5/15/26	12,000	11,838
4 Caterpillar Financial Services Corp.	2.400%	8/9/26	6,800	6,439
4 Caterpillar Financial Services Corp.	1.150%	9/14/26	4,000	3,676
4 Caterpillar Financial Services Corp.	1.700%	1/8/27	5,300	4,894
4 Caterpillar Financial Services Corp.	3.600%	8/12/27	7,500	7,217
4 Caterpillar Financial Services Corp.	1.100%	9/14/27	3,900	3,478
Caterpillar Financial Services Corp.	4.850%	2/27/29	6,700	6,702
Caterpillar Inc.	2.600%	9/19/29	5,000	4,485
Caterpillar Inc.	2.600%	4/9/30	19,806	17,586
Caterpillar Inc.	5.300%	9/15/35	7,100	7,386
Caterpillar Inc.	6.050%	8/15/36	9,241	10,024
Caterpillar Inc.	5.200%	5/27/41	15,147	14,779
Caterpillar Inc.	3.803%	8/15/42	11,854	9,606
Caterpillar Inc.	4.300%	5/15/44	1,030	894
Caterpillar Inc.	3.250%	9/19/49	16,942	12,031
Caterpillar Inc.	3.250%	4/9/50	10,100	7,194
Caterpillar Inc.	4.750%	5/15/64	2,575	2,273
CH Robinson Worldwide Inc.	4.200%	4/15/28	4,175	4,035
CNH Industrial Capital LLC	5.450%	10/14/25	2,145	2,144
CNH Industrial Capital LLC	1.875%	1/15/26	10,200	9,657
CNH Industrial Capital LLC	1.450%	7/15/26	2,500	2,311

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
CNH Industrial Capital LLC	4.550%	4/10/28	3,835	3,750
CNH Industrial Capital LLC	5.500%	1/12/29	5,000	5,051
CNH Industrial Capital LLC	5.100%	4/20/29	15,325	15,268
4 CNH Industrial NV	3.850%	11/15/27	4,500	4,309
CSX Corp.	3.350%	11/1/25	5,400	5,260
CSX Corp.	2.600%	11/1/26	6,400	6,051
CSX Corp.	3.250%	6/1/27	12,250	11,695
CSX Corp.	3.800%	3/1/28	18,350	17,652
CSX Corp.	4.250%	3/15/29	15,539	15,085
CSX Corp.	2.400%	2/15/30	11,965	10,435
CSX Corp.	4.100%	11/15/32	36,848	34,410
CSX Corp.	5.200%	11/15/33	7,000	7,016
CSX Corp.	6.000%	10/1/36	900	951
CSX Corp.	6.150%	5/1/37	8,600	9,218
CSX Corp.	6.220%	4/30/40	7,279	7,795
CSX Corp.	5.500%	4/15/41	5,700	5,672
CSX Corp.	4.750%	5/30/42	3,290	2,985
CSX Corp.	4.100%	3/15/44	8,325	6,840
CSX Corp.	3.800%	11/1/46	5,240	4,063
CSX Corp.	4.300%	3/1/48	9,325	7,779
CSX Corp.	4.750%	11/15/48	5,500	4,902
CSX Corp.	4.500%	3/15/49	16,133	13,816
CSX Corp.	3.350%	9/15/49	1,000	703
CSX Corp.	3.800%	4/15/50	2,080	1,588
CSX Corp.	2.500%	5/15/51	17,500	10,304
CSX Corp.	4.500%	11/15/52	5,400	4,622
CSX Corp.	4.500%	8/1/54	1,300	1,102
CSX Corp.	4.250%	11/1/66	6,625	5,154
CSX Corp.	4.650%	3/1/68	3,145	2,639
Cummins Inc.	0.750%	9/1/25	2,500	2,374
Cummins Inc.	4.900%	2/20/29	8,500	8,487
Cummins Inc.	1.500%	9/1/30	5,100	4,183
Cummins Inc.	5.150%	2/20/34	7,000	7,010
Cummins Inc.	4.875%	10/1/43	7,390	6,773
Cummins Inc.	2.600%	9/1/50	4,050	2,459
Cummins Inc.	5.450%	2/20/54	14,000	13,722
Deere & Co.	5.375%	10/16/29	6,170	6,324
Deere & Co.	3.100%	4/15/30	12,838	11,669
Deere & Co.	3.900%	6/9/42	7,237	6,041
Deere & Co.	2.875%	9/7/49	2,500	1,675
Deere & Co.	3.750%	4/15/50	9,226	7,236
7 Delta Air Lines Inc.	4.750%	10/20/28	1,100	1,073
4 Delta Air Lines Pass-Through Trust Class AA Series 2020-1	2.000%	6/10/28	6,087	5,533
Dover Corp.	3.150%	11/15/25	5,900	5,717
Dover Corp.	2.950%	11/4/29	2,600	2,349
Dover Corp.	5.375%	10/15/35	300	303
Dover Corp.	5.375%	3/1/41	2,220	2,166
Eaton Corp.	3.103%	9/15/27	7,765	7,328
Eaton Corp.	4.350%	5/18/28	5,000	4,901
Eaton Corp.	4.000%	11/2/32	15,729	14,658
Eaton Corp.	4.150%	3/15/33	27,302	25,575
Eaton Corp.	4.150%	11/2/42	5,511	4,687
Eaton Corp.	3.915%	9/15/47	1,950	1,557
Eaton Corp.	4.700%	8/23/52	10,751	9,727
Emerson Electric Co.	0.875%	10/15/26	12,820	11,697
Emerson Electric Co.	1.800%	10/15/27	9,550	8,694
Emerson Electric Co.	2.000%	12/21/28	7,800	6,919
Emerson Electric Co.	1.950%	10/15/30	4,250	3,591
Emerson Electric Co.	2.200%	12/21/31	11,000	9,162
Emerson Electric Co.	5.250%	11/15/39	440	440
Emerson Electric Co.	2.750%	10/15/50	6,175	3,940
Emerson Electric Co.	2.800%	12/21/51	36,900	23,192
FedEx Corp.	3.250%	4/1/26	7,759	7,499
FedEx Corp.	3.400%	2/15/28	5,000	4,732
FedEx Corp.	3.100%	8/5/29	16,125	14,760
FedEx Corp.	4.250%	5/15/30	13,550	13,008
FedEx Corp.	2.400%	5/15/31	6,700	5,677
FedEx Corp.	4.900%	1/15/34	1,700	1,659
FedEx Corp.	3.900%	2/1/35	4,100	3,637
FedEx Corp.	3.250%	5/15/41	6,700	4,909

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
FedEx Corp.	3.875%	8/1/42	275	215
FedEx Corp.	4.100%	4/15/43	4,775	3,834
FedEx Corp.	5.100%	1/15/44	8,107	7,405
FedEx Corp.	4.100%	2/1/45	5,000	3,930
FedEx Corp.	4.750%	11/15/45	13,900	11,963
FedEx Corp.	4.550%	4/1/46	16,199	13,505
FedEx Corp.	4.400%	1/15/47	9,400	7,654
FedEx Corp.	4.050%	2/15/48	13,000	10,110
FedEx Corp.	4.950%	10/17/48	9,578	8,474
FedEx Corp.	5.250%	5/15/50	14,781	13,784
4 FedEx Corp. Pass-Through Trust Class AA Series 2020-1	1.875%	2/20/34	17,517	14,532
Flowserve Corp.	3.500%	10/1/30	3,920	3,485
Fortive Corp.	3.150%	6/15/26	7,547	7,238
Fortive Corp.	4.300%	6/15/46	6,250	5,200
GE Capital Funding LLC	4.550%	5/15/32	1,099	1,048
General Dynamics Corp.	2.125%	8/15/26	8,000	7,528
General Dynamics Corp.	3.500%	4/1/27	3,815	3,673
General Dynamics Corp.	2.625%	11/15/27	10,440	9,706
General Dynamics Corp.	3.750%	5/15/28	7,135	6,866
General Dynamics Corp.	3.625%	4/1/30	11,994	11,243
General Dynamics Corp.	2.250%	6/1/31	7,500	6,340
General Dynamics Corp.	4.250%	4/1/40	14,400	12,630
General Dynamics Corp.	3.600%	11/15/42	537	423
4 General Electric Co.	5.875%	1/14/38	24,000	24,663
4 General Electric Co.	6.875%	1/10/39	5,000	5,654
General Electric Co.	4.350%	5/1/50	4,948	4,210
HEICO Corp.	5.250%	8/1/28	6,594	6,608
HEICO Corp.	5.350%	8/1/33	7,000	6,936
Honeywell International Inc.	2.500%	11/1/26	14,375	13,587
Honeywell International Inc.	1.100%	3/1/27	16,514	14,972
Honeywell International Inc.	4.950%	2/15/28	29,107	29,324
Honeywell International Inc.	4.250%	1/15/29	8,000	7,826
Honeywell International Inc.	2.700%	8/15/29	4,901	4,435
Honeywell International Inc.	4.875%	9/1/29	11,000	11,014
Honeywell International Inc.	1.950%	6/1/30	8,303	7,077
Honeywell International Inc.	1.750%	9/1/31	26,000	21,073
Honeywell International Inc.	4.950%	9/1/31	10,000	10,008
Honeywell International Inc.	5.000%	2/15/33	19,465	19,460
Honeywell International Inc.	4.500%	1/15/34	20,500	19,679
Honeywell International Inc.	5.000%	3/1/35	7,500	7,435
Honeywell International Inc.	5.700%	3/15/36	4,705	4,943
Honeywell International Inc.	5.700%	3/15/37	4,945	5,131
Honeywell International Inc.	5.375%	3/1/41	11,990	11,919
Honeywell International Inc.	3.812%	11/21/47	2,500	1,960
Honeywell International Inc.	5.250%	3/1/54	25,120	24,381
Honeywell International Inc.	5.350%	3/1/64	5,980	5,800
Howmet Aerospace Inc.	5.950%	2/1/37	7,000	7,187
Huntington Ingalls Industries Inc.	3.483%	12/1/27	4,608	4,338
Huntington Ingalls Industries Inc.	2.043%	8/16/28	5,300	4,665
Huntington Ingalls Industries Inc.	4.200%	5/1/30	7,100	6,682
IDEX Corp.	3.000%	5/1/30	2,995	2,644
Illinois Tool Works Inc.	2.650%	11/15/26	14,550	13,842
Illinois Tool Works Inc.	4.875%	9/15/41	350	332
Illinois Tool Works Inc.	3.900%	9/1/42	25,803	21,512
Ingersoll Rand Inc.	5.197%	6/15/27	9,325	9,349
Ingersoll Rand Inc.	5.400%	8/14/28	1,000	1,009
Ingersoll Rand Inc.	5.176%	6/15/29	8,730	8,729
Ingersoll Rand Inc.	5.314%	6/15/31	5,820	5,849
Ingersoll Rand Inc.	5.700%	8/14/33	11,020	11,276
Ingersoll Rand Inc.	5.450%	6/15/34	8,600	8,670
Ingersoll Rand Inc.	5.700%	6/15/54	16,985	17,103
Jacobs Engineering Group Inc.	6.350%	8/18/28	4,500	4,643
Jacobs Engineering Group Inc.	5.900%	3/1/33	1,903	1,906
JB Hunt Transport Services Inc.	3.875%	3/1/26	9,500	9,282
4 JetBlue Pass-Through Trust Class A Series 2020-1	4.000%	11/15/32	3,758	3,516
4 JetBlue Pass-Through Trust Class AA Series 2019-1	2.750%	5/15/32	7,927	6,838
4 John Deere Capital Corp.	4.050%	9/8/25	3,000	2,959
4 John Deere Capital Corp.	5.300%	9/8/25	9,475	9,482
4 John Deere Capital Corp.	3.400%	9/11/25	1,750	1,712
4 John Deere Capital Corp.	4.800%	1/9/26	2,500	2,484

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 John Deere Capital Corp.	0.700%	1/15/26	10,000	9,348
4 John Deere Capital Corp.	5.050%	3/3/26	6,000	6,003
4 John Deere Capital Corp.	4.950%	3/6/26	18,000	17,969
4 John Deere Capital Corp.	4.750%	6/8/26	5,500	5,466
4 John Deere Capital Corp.	2.650%	6/10/26	4,200	4,014
4 John Deere Capital Corp.	1.050%	6/17/26	5,800	5,370
4 John Deere Capital Corp.	5.150%	9/8/26	5,000	5,006
4 John Deere Capital Corp.	2.250%	9/14/26	8,386	7,891
4 John Deere Capital Corp.	1.700%	1/11/27	12,500	11,526
4 John Deere Capital Corp.	4.850%	3/5/27	18,000	17,936
4 John Deere Capital Corp.	2.350%	3/8/27	5,000	4,676
4 John Deere Capital Corp.	1.750%	3/9/27	12,261	11,264
4 John Deere Capital Corp.	4.900%	6/11/27	6,905	6,889
4 John Deere Capital Corp.	2.800%	9/8/27	8,100	7,578
4 John Deere Capital Corp.	4.150%	9/15/27	8,475	8,287
4 John Deere Capital Corp.	3.050%	1/6/28	7,700	7,271
4 John Deere Capital Corp.	4.750%	1/20/28	14,337	14,276
4 John Deere Capital Corp.	4.900%	3/3/28	20,040	20,039
4 John Deere Capital Corp.	1.500%	3/6/28	5,500	4,869
4 John Deere Capital Corp.	4.950%	7/14/28	19,111	19,131
4 John Deere Capital Corp.	4.500%	1/16/29	5,669	5,571
4 John Deere Capital Corp.	3.450%	3/7/29	4,475	4,214
4 John Deere Capital Corp.	4.850%	6/11/29	5,833	5,814
4 John Deere Capital Corp.	2.800%	7/18/29	5,575	5,052
4 John Deere Capital Corp.	4.850%	10/11/29	14,500	14,487
4 John Deere Capital Corp.	2.450%	1/9/30	8,380	7,402
4 John Deere Capital Corp.	4.700%	6/10/30	11,500	11,389
4 John Deere Capital Corp.	1.450%	1/15/31	9,200	7,469
4 John Deere Capital Corp.	4.900%	3/7/31	23,000	22,879
4 John Deere Capital Corp.	4.350%	9/15/32	8,000	7,646
4 John Deere Capital Corp.	5.150%	9/8/33	19,500	19,547
4 John Deere Capital Corp.	5.100%	4/11/34	11,500	11,465
4 John Deere Capital Corp.	5.050%	6/12/34	10,950	10,873
4 Johnson Controls International plc	3.900%	2/14/26	20,563	20,060
Johnson Controls International plc	1.750%	9/15/30	9,575	7,900
Johnson Controls International plc	2.000%	9/16/31	4,000	3,233
Johnson Controls International plc	4.900%	12/1/32	2,000	1,951
4 Johnson Controls International plc	6.000%	1/15/36	954	991
4 Johnson Controls International plc	4.625%	7/2/44	7,850	6,764
Johnson Controls International plc	4.500%	2/15/47	5,495	4,583
4 Johnson Controls International plc	4.950%	7/2/64	5,758	4,973
Kennametal Inc.	4.625%	6/15/28	6,620	6,460
Keysight Technologies Inc.	4.600%	4/6/27	10,600	10,403
Keysight Technologies Inc.	3.000%	10/30/29	4,750	4,232
Kirby Corp.	4.200%	3/1/28	9,217	8,897
L3Harris Technologies Inc.	3.850%	12/15/26	5,500	5,317
L3Harris Technologies Inc.	5.400%	1/15/27	13,143	13,194
4 L3Harris Technologies Inc.	4.400%	6/15/28	9,605	9,329
L3Harris Technologies Inc.	5.050%	6/1/29	12,700	12,615
L3Harris Technologies Inc.	2.900%	12/15/29	5,630	5,022
L3Harris Technologies Inc.	1.800%	1/15/31	19,275	15,592
L3Harris Technologies Inc.	5.250%	6/1/31	12,200	12,154
L3Harris Technologies Inc.	5.400%	7/31/33	16,750	16,693
L3Harris Technologies Inc.	5.350%	6/1/34	13,300	13,203
L3Harris Technologies Inc.	4.854%	4/27/35	3,350	3,180
L3Harris Technologies Inc.	5.054%	4/27/45	5,970	5,515
L3Harris Technologies Inc.	5.600%	7/31/53	6,135	6,079
Lennox International Inc.	1.350%	8/1/25	7,366	7,030
Lennox International Inc.	1.700%	8/1/27	2,300	2,068
Lennox International Inc.	5.500%	9/15/28	5,500	5,560
LKQ Corp.	6.250%	6/15/33	5,000	5,139
Lockheed Martin Corp.	4.950%	10/15/25	1,000	997
Lockheed Martin Corp.	3.550%	1/15/26	9,373	9,145
Lockheed Martin Corp.	5.100%	11/15/27	13,483	13,576
Lockheed Martin Corp.	4.450%	5/15/28	5,500	5,415
Lockheed Martin Corp.	4.500%	2/15/29	5,000	4,922
Lockheed Martin Corp.	3.900%	6/15/32	3,230	3,012
Lockheed Martin Corp.	5.250%	1/15/33	20,000	20,336
Lockheed Martin Corp.	4.750%	2/15/34	19,100	18,593
Lockheed Martin Corp.	4.800%	8/15/34	7,000	6,833

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Lockheed Martin Corp.	3.600%	3/1/35	12,240	10,725
	Lockheed Martin Corp.	4.500%	5/15/36	3,525	3,308
4	Lockheed Martin Corp.	6.150%	9/1/36	11,685	12,683
	Lockheed Martin Corp.	5.720%	6/1/40	3,376	3,489
	Lockheed Martin Corp.	4.070%	12/15/42	19,965	16,791
	Lockheed Martin Corp.	3.800%	3/1/45	21,365	16,995
	Lockheed Martin Corp.	4.700%	5/15/46	14,833	13,350
	Lockheed Martin Corp.	4.090%	9/15/52	13,861	11,118
	Lockheed Martin Corp.	4.150%	6/15/53	14,791	11,958
	Lockheed Martin Corp.	5.700%	11/15/54	10,060	10,343
	Lockheed Martin Corp.	5.200%	2/15/55	11,168	10,687
	Lockheed Martin Corp.	4.300%	6/15/62	2,025	1,639
	Lockheed Martin Corp.	5.900%	11/15/63	16,950	17,816
	Lockheed Martin Corp.	5.200%	2/15/64	2,500	2,364
	MasTec Inc.	5.900%	6/15/29	5,900	5,928
7	Mileage Plus Holdings LLC	6.500%	6/20/27	9,000	9,020
4	Nature Conservancy	3.957%	3/1/52	4,350	3,553
	Norfolk Southern Corp.	3.650%	8/1/25	3,525	3,459
	Norfolk Southern Corp.	2.900%	6/15/26	6,905	6,597
	Norfolk Southern Corp.	7.800%	5/15/27	1,345	1,443
	Norfolk Southern Corp.	3.150%	6/1/27	4,793	4,548
	Norfolk Southern Corp.	3.800%	8/1/28	8,058	7,714
	Norfolk Southern Corp.	2.550%	11/1/29	13,009	11,459
	Norfolk Southern Corp.	5.050%	8/1/30	10,000	9,976
	Norfolk Southern Corp.	2.300%	5/15/31	5,000	4,201
	Norfolk Southern Corp.	3.000%	3/15/32	6,250	5,387
	Norfolk Southern Corp.	5.550%	3/15/34	10,000	10,195
	Norfolk Southern Corp.	4.837%	10/1/41	12,098	11,039
	Norfolk Southern Corp.	3.950%	10/1/42	3,125	2,505
	Norfolk Southern Corp.	4.450%	6/15/45	6,620	5,624
	Norfolk Southern Corp.	4.650%	1/15/46	9,150	7,986
	Norfolk Southern Corp.	3.942%	11/1/47	1,156	890
	Norfolk Southern Corp.	4.150%	2/28/48	1,400	1,114
	Norfolk Southern Corp.	4.100%	5/15/49	4,050	3,189
	Norfolk Southern Corp.	3.400%	11/1/49	2,500	1,749
	Norfolk Southern Corp.	3.050%	5/15/50	21,525	14,014
	Norfolk Southern Corp.	4.050%	8/15/52	8,222	6,336
	Norfolk Southern Corp.	3.700%	3/15/53	1,429	1,030
	Norfolk Southern Corp.	4.550%	6/1/53	5,300	4,441
	Norfolk Southern Corp.	5.350%	8/1/54	11,375	10,840
	Norfolk Southern Corp.	3.155%	5/15/55	17,192	10,899
	Norfolk Southern Corp.	5.950%	3/15/64	15,000	15,299
	Norfolk Southern Corp.	4.100%	5/15/21	7,800	5,506
	Northrop Grumman Corp.	3.250%	11/15/28	22,349	21,046
	Northrop Grumman Corp.	4.600%	2/1/29	7,000	6,871
	Northrop Grumman Corp.	4.400%	5/1/30	9,817	9,481
	Northrop Grumman Corp.	4.700%	3/15/33	21,000	20,270
	Northrop Grumman Corp.	4.900%	6/1/34	5,150	5,009
	Northrop Grumman Corp.	5.150%	5/1/40	12,330	11,792
	Northrop Grumman Corp.	5.050%	11/15/40	9,525	9,056
	Northrop Grumman Corp.	4.750%	6/1/43	9,890	8,864
	Northrop Grumman Corp.	3.850%	4/15/45	5,275	4,124
	Northrop Grumman Corp.	4.030%	10/15/47	32,882	26,008
	Northrop Grumman Corp.	5.250%	5/1/50	395	375
	Northrop Grumman Corp.	4.950%	3/15/53	11,755	10,595
	Northrop Grumman Corp.	5.200%	6/1/54	7,000	6,551
	nVent Finance Sarl	4.550%	4/15/28	3,850	3,742
	nVent Finance Sarl	5.650%	5/15/33	5,500	5,482
	Oshkosh Corp.	4.600%	5/15/28	7,375	7,182
	Oshkosh Corp.	3.100%	3/1/30	600	529
	Otis Worldwide Corp.	2.293%	4/5/27	20,778	19,262
	Otis Worldwide Corp.	5.250%	8/16/28	8,000	8,041
	Otis Worldwide Corp.	2.565%	2/15/30	41,877	36,744
	Otis Worldwide Corp.	3.112%	2/15/40	14,798	11,001
	Otis Worldwide Corp.	3.362%	2/15/50	9,255	6,510
4	PACCAR Financial Corp.	3.550%	8/11/25	10,000	9,820
4	PACCAR Financial Corp.	4.450%	3/30/26	4,090	4,051
4	PACCAR Financial Corp.	1.100%	5/11/26	10,000	9,301
4	PACCAR Financial Corp.	5.050%	8/10/26	2,800	2,798
	PACCAR Financial Corp.	5.000%	5/13/27	4,375	4,387

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4	PACCAR Financial Corp.	4.950%	8/10/28	2,800	2,804
4	PACCAR Financial Corp.	4.600%	1/31/29	8,500	8,403
4	PACCAR Financial Corp.	5.000%	3/22/34	5,000	4,979
	Parker-Hannifin Corp.	3.250%	3/1/27	15,060	14,369
	Parker-Hannifin Corp.	4.250%	9/15/27	22,261	21,698
	Parker-Hannifin Corp.	3.250%	6/14/29	6,875	6,312
	Parker-Hannifin Corp.	4.500%	9/15/29	10,000	9,744
4	Parker-Hannifin Corp.	4.200%	11/21/34	4,600	4,201
4	Parker-Hannifin Corp.	6.250%	5/15/38	4,050	4,336
4	Parker-Hannifin Corp.	4.450%	11/21/44	4,870	4,147
	Parker-Hannifin Corp.	4.100%	3/1/47	5,825	4,648
	Parker-Hannifin Corp.	4.000%	6/14/49	11,907	9,296
	Precision Castparts Corp.	3.900%	1/15/43	6,650	5,509
	Precision Castparts Corp.	4.375%	6/15/45	3,512	3,094
	Regal Rexnord Corp.	6.050%	2/15/26	4,500	4,520
	Regal Rexnord Corp.	6.050%	4/15/28	13,000	13,155
4	Regal Rexnord Corp.	6.300%	2/15/30	11,450	11,690
	Regal Rexnord Corp.	6.400%	4/15/33	13,015	13,360
	Republic Services Inc.	0.875%	11/15/25	5,000	4,701
	Republic Services Inc.	2.900%	7/1/26	12,225	11,686
	Republic Services Inc.	3.375%	11/15/27	75	71
	Republic Services Inc.	4.875%	4/1/29	2,000	1,984
	Republic Services Inc.	5.000%	11/15/29	7,495	7,466
	Republic Services Inc.	2.300%	3/1/30	9,075	7,840
	Republic Services Inc.	1.450%	2/15/31	18,500	14,661
	Republic Services Inc.	1.750%	2/15/32	13,925	10,940
	Republic Services Inc.	5.000%	4/1/34	13,300	13,019
	Republic Services Inc.	6.200%	3/1/40	3,790	4,021
	Republic Services Inc.	3.050%	3/1/50	3,917	2,604
	Rockwell Automation Inc.	3.500%	3/1/29	3,088	2,916
	Rockwell Automation Inc.	1.750%	8/15/31	1,350	1,090
	Rockwell Automation Inc.	4.200%	3/1/49	5,150	4,307
	Rockwell Automation Inc.	2.800%	8/15/61	1,900	1,091
	RTX Corp.	3.950%	8/16/25	10,518	10,340
	RTX Corp.	5.000%	2/27/26	2,000	1,990
	RTX Corp.	5.750%	11/8/26	11,500	11,623
	RTX Corp.	3.500%	3/15/27	25,665	24,603
	RTX Corp.	3.125%	5/4/27	15,919	15,096
	RTX Corp.	7.200%	8/15/27	1,010	1,074
	RTX Corp.	4.125%	11/16/28	47,193	45,451
	RTX Corp.	5.750%	1/15/29	2,690	2,761
	RTX Corp.	2.250%	7/1/30	11,625	9,920
	RTX Corp.	1.900%	9/1/31	10,600	8,503
	RTX Corp.	2.375%	3/15/32	5,680	4,654
	RTX Corp.	5.150%	2/27/33	23,250	23,005
	RTX Corp.	6.100%	3/15/34	18,614	19,601
	RTX Corp.	5.400%	5/1/35	3,225	3,234
	RTX Corp.	6.050%	6/1/36	7,390	7,724
	RTX Corp.	6.125%	7/15/38	4,375	4,589
	RTX Corp.	4.450%	11/16/38	10,481	9,275
	RTX Corp.	4.875%	10/15/40	450	410
	RTX Corp.	4.700%	12/15/41	7,075	6,263
	RTX Corp.	4.500%	6/1/42	34,798	30,191
	RTX Corp.	4.800%	12/15/43	2,325	2,065
	RTX Corp.	4.150%	5/15/45	8,650	6,984
	RTX Corp.	3.750%	11/1/46	14,194	10,627
	RTX Corp.	4.350%	4/15/47	10,625	8,749
	RTX Corp.	4.050%	5/4/47	13,950	10,967
	RTX Corp.	4.625%	11/16/48	8,000	6,867
	RTX Corp.	3.125%	7/1/50	11,400	7,488
	RTX Corp.	2.820%	9/1/51	9,825	5,978
	RTX Corp.	3.030%	3/15/52	18,600	11,861
	RTX Corp.	5.375%	2/27/53	30,750	29,200
	RTX Corp.	6.400%	3/15/54	21,483	23,442
4	Ryder System Inc.	1.750%	9/1/26	2,175	2,013
4	Ryder System Inc.	2.900%	12/1/26	11,185	10,569
4	Ryder System Inc.	2.850%	3/1/27	1,230	1,159
4	Ryder System Inc.	5.300%	3/15/27	7,500	7,506
4	Ryder System Inc.	5.650%	3/1/28	5,300	5,375
4	Ryder System Inc.	5.250%	6/1/28	8,160	8,177

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Ryder System Inc.	6.300%	12/1/28	3,000	3,124
⁴ Ryder System Inc.	5.375%	3/15/29	13,975	14,031
⁴ Ryder System Inc.	5.500%	6/1/29	3,430	3,465
Ryder System Inc.	6.600%	12/1/33	8,000	8,540
Southwest Airlines Co.	3.000%	11/15/26	3,475	3,285
Southwest Airlines Co.	5.125%	6/15/27	21,646	21,542
Southwest Airlines Co.	3.450%	11/16/27	2,650	2,491
Southwest Airlines Co.	2.625%	2/10/30	6,000	5,197
Teledyne Technologies Inc.	1.600%	4/1/26	1,600	1,496
Teledyne Technologies Inc.	2.250%	4/1/28	9,000	8,091
Teledyne Technologies Inc.	2.750%	4/1/31	15,500	13,253
Textron Inc.	4.000%	3/15/26	6,200	6,057
Textron Inc.	3.650%	3/15/27	18,682	17,911
Textron Inc.	3.375%	3/1/28	5,500	5,163
Textron Inc.	2.450%	3/15/31	3,145	2,630
Textron Inc.	6.100%	11/15/33	14,500	15,021
Timken Co.	4.500%	12/15/28	7,320	7,100
Timken Co.	4.125%	4/1/32	3,628	3,301
Trane Technologies Financing Ltd.	3.500%	3/21/26	3,170	3,071
Trane Technologies Financing Ltd.	3.800%	3/21/29	12,915	12,263
Trane Technologies Financing Ltd.	5.250%	3/3/33	6,000	6,039
Trane Technologies Financing Ltd.	5.100%	6/13/34	2,620	2,610
Trane Technologies Financing Ltd.	4.650%	11/1/44	3,050	2,716
Trane Technologies Financing Ltd.	4.500%	3/21/49	3,475	2,972
Trane Technologies Global Holding Co. Ltd.	3.750%	8/21/28	10,050	9,570
Trane Technologies Global Holding Co. Ltd.	5.750%	6/15/43	715	730
Trane Technologies Global Holding Co. Ltd.	4.300%	2/21/48	1,750	1,455
Trimble Inc.	4.900%	6/15/28	4,000	3,947
Triton Container International Ltd.	3.250%	3/15/32	6,300	5,167
Tyco Electronics Group SA	4.500%	2/13/26	10,000	9,908
Tyco Electronics Group SA	3.700%	2/15/26	3,100	3,027
Tyco Electronics Group SA	3.125%	8/15/27	2,950	2,789
Tyco Electronics Group SA	2.500%	2/4/32	6,000	5,055
Tyco Electronics Group SA	7.125%	10/1/37	7,145	8,246
Union Pacific Corp.	3.750%	7/15/25	10,950	10,789
Union Pacific Corp.	3.250%	8/15/25	4,652	4,546
Union Pacific Corp.	2.750%	3/1/26	7,208	6,931
Union Pacific Corp.	2.150%	2/5/27	2,390	2,227
Union Pacific Corp.	3.000%	4/15/27	19,123	18,166
Union Pacific Corp.	3.950%	9/10/28	5,000	4,843
Union Pacific Corp.	3.700%	3/1/29	5,000	4,762
Union Pacific Corp.	2.400%	2/5/30	4,655	4,073
Union Pacific Corp.	2.375%	5/20/31	3,682	3,126
Union Pacific Corp.	2.800%	2/14/32	12,427	10,717
Union Pacific Corp.	3.375%	2/1/35	4,400	3,757
Union Pacific Corp.	2.891%	4/6/36	18,429	14,848
Union Pacific Corp.	3.600%	9/15/37	4,044	3,396
Union Pacific Corp.	3.200%	5/20/41	20,468	15,460
Union Pacific Corp.	4.050%	11/15/45	4,000	3,248
Union Pacific Corp.	3.350%	8/15/46	6,900	4,984
Union Pacific Corp.	3.250%	2/5/50	20,649	14,387
Union Pacific Corp.	2.950%	3/10/52	12,000	7,735
Union Pacific Corp.	4.950%	9/9/52	4,254	3,970
Union Pacific Corp.	3.500%	2/14/53	18,500	13,260
Union Pacific Corp.	4.950%	5/15/53	5,000	4,655
Union Pacific Corp.	3.950%	8/15/59	5,150	3,870
Union Pacific Corp.	3.839%	3/20/60	16,132	11,864
Union Pacific Corp.	3.550%	5/20/61	7,500	5,169
Union Pacific Corp.	2.973%	9/16/62	17,396	10,293
Union Pacific Corp.	5.150%	1/20/63	4,047	3,732
Union Pacific Corp.	4.100%	9/15/67	5,726	4,326
Union Pacific Corp.	3.750%	2/5/70	5,500	3,840
Union Pacific Corp.	3.799%	4/6/71	21,154	14,889
Union Pacific Corp.	3.850%	2/14/72	3,500	2,496
⁴ United Airlines Pass-Through Trust Class A Series 2013-1	4.300%	8/15/25	1,387	1,365
⁴ United Airlines Pass-Through Trust Class A Series 2014-1	4.000%	4/11/26	1,913	1,854
⁴ United Airlines Pass-Through Trust Class A Series 2014-2	3.750%	9/3/26	1,368	1,320
⁴ United Airlines Pass-Through Trust Class A Series 2016-1	3.450%	7/7/28	1,643	1,506
⁴ United Airlines Pass-Through Trust Class A Series 2020-1	5.875%	10/15/27	18,036	18,087
⁴ United Airlines Pass-Through Trust Class A Series 2023-1	5.800%	1/15/36	16,000	16,243

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	United Airlines Pass-Through Trust Class AA Series 2015-1	3.450%	12/1/27	2,560	2,409
4	United Airlines Pass-Through Trust Class AA Series 2016-1	3.100%	7/7/28	15,522	14,407
4	United Airlines Pass-Through Trust Class AA Series 2016-2	2.875%	10/7/28	2,946	2,684
4	United Airlines Pass-Through Trust Class AA Series 2018-1	3.500%	3/1/30	239	221
4	United Airlines Pass-Through Trust Class AA Series 2019-1	4.150%	8/25/31	2,111	1,978
4	United Airlines Pass-Through Trust Class AA Series 2019-2	2.700%	5/1/32	3,878	3,355
4	United Airlines Pass-Through Trust Class B Series 2020-1	4.875%	1/15/26	5,090	5,015
	United Parcel Service Inc.	2.400%	11/15/26	14,492	13,654
	United Parcel Service Inc.	3.400%	3/15/29	27,550	25,896
	United Parcel Service Inc.	2.500%	9/1/29	4,450	3,971
	United Parcel Service Inc.	4.450%	4/1/30	2,000	1,959
	United Parcel Service Inc.	4.875%	3/3/33	30,000	29,556
	United Parcel Service Inc.	5.150%	5/22/34	8,000	7,974
	United Parcel Service Inc.	6.200%	1/15/38	5,975	6,475
	United Parcel Service Inc.	5.200%	4/1/40	13,700	13,398
	United Parcel Service Inc.	4.875%	11/15/40	5,002	4,678
	United Parcel Service Inc.	3.625%	10/1/42	6,400	5,045
	United Parcel Service Inc.	3.400%	11/15/46	1,725	1,280
	United Parcel Service Inc.	3.750%	11/15/47	375	287
	United Parcel Service Inc.	4.250%	3/15/49	11,970	9,885
	United Parcel Service Inc.	3.400%	9/1/49	7,485	5,388
	United Parcel Service Inc.	5.300%	4/1/50	7,100	6,906
	United Parcel Service Inc.	5.050%	3/3/53	28,250	26,414
	United Parcel Service Inc.	5.500%	5/22/54	9,035	8,954
	United Parcel Service Inc.	5.600%	5/22/64	9,340	9,236
	Valmont Industries Inc.	5.000%	10/1/44	5,944	5,368
	Valmont Industries Inc.	5.250%	10/1/54	3,275	2,931
7	Veralto Corp.	5.500%	9/18/26	8,000	7,997
7	Veralto Corp.	5.350%	9/18/28	8,000	8,032
7	Veralto Corp.	5.450%	9/18/33	8,000	7,977
	Vontier Corp.	1.800%	4/1/26	3,500	3,273
	Vontier Corp.	2.400%	4/1/28	5,000	4,432
	Vontier Corp.	2.950%	4/1/31	6,000	4,941
	Waste Connections Inc.	4.250%	12/1/28	2,243	2,166
	Waste Connections Inc.	3.500%	5/1/29	16,870	15,765
	Waste Connections Inc.	2.600%	2/1/30	7,400	6,517
	Waste Connections Inc.	2.200%	1/15/32	12,900	10,495
	Waste Connections Inc.	3.200%	6/1/32	5,000	4,343
	Waste Connections Inc.	4.200%	1/15/33	9,086	8,426
	Waste Connections Inc.	3.050%	4/1/50	6,075	4,031
	Waste Connections Inc.	2.950%	1/15/52	7,900	5,052
	Waste Management Inc.	0.750%	11/15/25	8,862	8,328
1	Waste Management Inc.	4.950%	7/3/27	5,500	5,492
	Waste Management Inc.	3.150%	11/15/27	2,021	1,908
	Waste Management Inc.	1.150%	3/15/28	5,000	4,364
	Waste Management Inc.	4.875%	2/15/29	13,096	13,058
	Waste Management Inc.	2.000%	6/1/29	2,000	1,747
	Waste Management Inc.	1.500%	3/15/31	17,595	14,084
1	Waste Management Inc.	4.950%	7/3/31	5,000	4,957
	Waste Management Inc.	4.150%	4/15/32	10,000	9,422
	Waste Management Inc.	4.625%	2/15/33	15,000	14,485
	Waste Management Inc.	4.875%	2/15/34	14,382	14,085
	Waste Management Inc.	2.950%	6/1/41	6,300	4,559
	Waste Management Inc.	4.100%	3/1/45	5,000	4,173
	Waste Management Inc.	2.500%	11/15/50	8,095	4,810
	Westinghouse Air Brake Technologies Corp.	3.450%	11/15/26	11,269	10,775
	Westinghouse Air Brake Technologies Corp.	4.700%	9/15/28	10,675	10,467
	WW Grainger Inc.	4.600%	6/15/45	10,000	8,954
	WW Grainger Inc.	3.750%	5/15/46	3,707	2,882
	WW Grainger Inc.	4.200%	5/15/47	3,075	2,548
	Xylem Inc.	3.250%	11/1/26	17,950	17,161
	Xylem Inc.	1.950%	1/30/28	8,000	7,185
	Xylem Inc.	2.250%	1/30/31	4,275	3,588
	Xylem Inc.	4.375%	11/1/46	4,480	3,742
					5,412,737
	Materials (0.7%)				
	Air Products and Chemicals Inc.	1.500%	10/15/25	8,003	7,623
	Air Products and Chemicals Inc.	1.850%	5/15/27	5,000	4,591
	Air Products and Chemicals Inc.	4.600%	2/8/29	6,500	6,433

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Air Products and Chemicals Inc.	2.050%	5/15/30	11,150	9,553
Air Products and Chemicals Inc.	4.750%	2/8/31	7,900	7,818
Air Products and Chemicals Inc.	4.800%	3/3/33	4,950	4,875
Air Products and Chemicals Inc.	4.850%	2/8/34	10,000	9,815
Air Products and Chemicals Inc.	2.700%	5/15/40	10,542	7,530
Air Products and Chemicals Inc.	2.800%	5/15/50	14,550	9,341
Albemarle Corp.	4.650%	6/1/27	5,130	5,046
Albemarle Corp.	5.050%	6/1/32	5,730	5,505
Albemarle Corp.	5.450%	12/1/44	3,240	2,939
Albemarle Corp.	5.650%	6/1/52	5,455	4,838
Amcor Finance USA Inc.	4.500%	5/15/28	4,450	4,320
Amcor Finance USA Inc.	5.625%	5/26/33	8,000	8,086
Amcor Flexibles North America Inc.	2.630%	6/19/30	10,335	8,861
Amcor Flexibles North America Inc.	2.690%	5/25/31	2,800	2,354
Amcor Group Finance plc	5.450%	5/23/29	5,965	5,987
AngloGold Ashanti Holdings plc	3.375%	11/1/28	8,750	7,850
AngloGold Ashanti Holdings plc	3.750%	10/1/30	7,481	6,539
ArcelorMittal SA	4.550%	3/11/26	3,500	3,436
ArcelorMittal SA	6.550%	11/29/27	12,370	12,759
ArcelorMittal SA	4.250%	7/16/29	4,000	3,828
ArcelorMittal SA	6.800%	11/29/32	10,130	10,687
ArcelorMittal SA	6.000%	6/17/34	6,770	6,766
ArcelorMittal SA	7.000%	10/15/39	7,811	8,394
ArcelorMittal SA	6.750%	3/1/41	5,695	5,826
ArcelorMittal SA	6.350%	6/17/54	6,935	6,741
Barrick Gold Corp.	6.450%	10/15/35	1,050	1,125
Barrick North America Finance LLC	5.700%	5/30/41	19,250	19,055
Barrick North America Finance LLC	5.750%	5/1/43	3,600	3,578
Barrick PD Australia Finance Pty Ltd.	5.950%	10/15/39	10,964	11,156
Berry Global Inc.	1.570%	1/15/26	21,000	19,735
Berry Global Inc.	1.650%	1/15/27	8,000	7,283
Berry Global Inc.	5.500%	4/15/28	16,160	16,137
7 Berry Global Inc.	5.800%	6/15/31	10,000	10,002
7 Berry Global Inc.	5.650%	1/15/34	5,000	4,902
BHP Billiton Finance USA Ltd.	4.875%	2/27/26	10,700	10,623
BHP Billiton Finance USA Ltd.	6.420%	3/1/26	100	102
BHP Billiton Finance USA Ltd.	5.250%	9/8/26	10,000	10,017
BHP Billiton Finance USA Ltd.	4.750%	2/28/28	13,500	13,410
BHP Billiton Finance USA Ltd.	5.100%	9/8/28	5,000	5,019
BHP Billiton Finance USA Ltd.	5.250%	9/8/30	9,925	10,061
BHP Billiton Finance USA Ltd.	4.900%	2/28/33	5,500	5,392
BHP Billiton Finance USA Ltd.	5.250%	9/8/33	18,000	18,019
BHP Billiton Finance USA Ltd.	4.125%	2/24/42	10,090	8,555
BHP Billiton Finance USA Ltd.	5.000%	9/30/43	29,140	27,252
BHP Billiton Finance USA Ltd.	5.500%	9/8/53	8,775	8,697
Cabot Corp.	4.000%	7/1/29	2,800	2,640
Cabot Corp.	5.000%	6/30/32	3,500	3,408
Carlisle Cos. Inc.	3.750%	12/1/27	3,050	2,906
Carlisle Cos. Inc.	2.750%	3/1/30	10,955	9,650
Carlisle Cos. Inc.	2.200%	3/1/32	6,100	4,910
Celanese US Holdings LLC	1.400%	8/5/26	4,000	3,672
Celanese US Holdings LLC	6.165%	7/15/27	29,200	29,636
Celanese US Holdings LLC	6.350%	11/15/28	11,000	11,300
Celanese US Holdings LLC	6.330%	7/15/29	7,500	7,716
Celanese US Holdings LLC	6.550%	11/15/30	11,000	11,499
Celanese US Holdings LLC	6.379%	7/15/32	11,350	11,671
Celanese US Holdings LLC	6.700%	11/15/33	11,000	11,559
Celulosa Arauco y Constitucion SA	3.875%	11/2/27	5,866	5,487
Celulosa Arauco y Constitucion SA	5.500%	11/2/47	8,000	7,009
CF Industries Inc.	5.150%	3/15/34	8,500	8,154
CF Industries Inc.	4.950%	6/1/43	8,000	6,974
CF Industries Inc.	5.375%	3/15/44	8,000	7,338
CRH America Finance Inc.	5.400%	5/21/34	11,160	11,050
CRH SMW Finance DAC	5.200%	5/21/29	10,160	10,160
Dow Chemical Co.	4.800%	11/30/28	10,500	10,395
Dow Chemical Co.	7.375%	11/1/29	5,857	6,448
Dow Chemical Co.	2.100%	11/15/30	9,383	7,913
Dow Chemical Co.	6.300%	3/15/33	5,000	5,275
Dow Chemical Co.	5.150%	2/15/34	6,245	6,114
Dow Chemical Co.	4.250%	10/1/34	7,135	6,512

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Dow Chemical Co.	9.400%	5/15/39	5,766	7,632
Dow Chemical Co.	5.250%	11/15/41	6,060	5,625
Dow Chemical Co.	4.375%	11/15/42	17,789	14,702
Dow Chemical Co.	4.625%	10/1/44	6,019	5,136
Dow Chemical Co.	5.550%	11/30/48	9,975	9,472
Dow Chemical Co.	4.800%	5/15/49	7,600	6,474
Dow Chemical Co.	3.600%	11/15/50	12,100	8,423
Dow Chemical Co.	6.900%	5/15/53	10,850	12,059
Dow Chemical Co.	5.600%	2/15/54	8,825	8,494
DuPont de Nemours Inc.	4.493%	11/15/25	33,000	32,556
DuPont de Nemours Inc.	4.725%	11/15/28	25,025	24,923
DuPont de Nemours Inc.	5.319%	11/15/38	11,221	11,533
DuPont de Nemours Inc.	5.419%	11/15/48	22,540	23,349
Eagle Materials Inc.	2.500%	7/1/31	5,000	4,226
Eastman Chemical Co.	4.500%	12/1/28	5,389	5,237
Eastman Chemical Co.	5.750%	3/8/33	7,000	7,062
Eastman Chemical Co.	5.625%	2/20/34	6,000	5,961
Eastman Chemical Co.	4.800%	9/1/42	5,150	4,482
Eastman Chemical Co.	4.650%	10/15/44	9,426	7,894
Ecolab Inc.	2.700%	11/1/26	11,972	11,337
Ecolab Inc.	1.650%	2/1/27	2,000	1,840
Ecolab Inc.	3.250%	12/1/27	4,225	3,988
Ecolab Inc.	5.250%	1/15/28	3,400	3,434
Ecolab Inc.	4.800%	3/24/30	3,500	3,484
Ecolab Inc.	1.300%	1/30/31	5,500	4,377
Ecolab Inc.	2.125%	2/1/32	7,000	5,746
Ecolab Inc.	3.950%	12/1/47	2,000	1,618
Ecolab Inc.	2.125%	8/15/50	2,500	1,397
Ecolab Inc.	2.700%	12/15/51	18,935	11,679
Ecolab Inc.	2.750%	8/18/55	10,602	6,371
EIDP Inc.	1.700%	7/15/25	9,165	8,820
EIDP Inc.	4.500%	5/15/26	6,900	6,806
EIDP Inc.	2.300%	7/15/30	5,000	4,303
EIDP Inc.	4.800%	5/15/33	8,300	8,005
FMC Corp.	5.150%	5/18/26	2,800	2,781
FMC Corp.	3.200%	10/1/26	7,590	7,198
FMC Corp.	3.450%	10/1/29	11,277	10,147
FMC Corp.	5.650%	5/18/33	6,300	6,206
FMC Corp.	4.500%	10/1/49	4,000	3,052
FMC Corp.	6.375%	5/18/53	5,760	5,712
Freeport-McMoRan Inc.	5.000%	9/1/27	4,800	4,751
Freeport-McMoRan Inc.	4.125%	3/1/28	7,300	7,006
Freeport-McMoRan Inc.	4.375%	8/1/28	5,300	5,119
Freeport-McMoRan Inc.	5.250%	9/1/29	1,900	1,890
Freeport-McMoRan Inc.	4.250%	3/1/30	4,400	4,161
Freeport-McMoRan Inc.	4.625%	8/1/30	7,500	7,220
Freeport-McMoRan Inc.	5.400%	11/14/34	9,000	8,827
Freeport-McMoRan Inc.	5.450%	3/15/43	23,500	22,168
Georgia-Pacific LLC	7.750%	11/15/29	1,750	1,973
Georgia-Pacific LLC	8.875%	5/15/31	4,460	5,437
Huntsman International LLC	4.500%	5/1/29	6,479	6,138
Huntsman International LLC	2.950%	6/15/31	4,500	3,683
International Flavors & Fragrances Inc.	4.450%	9/26/28	4,050	3,907
International Flavors & Fragrances Inc.	4.375%	6/1/47	4,300	3,311
International Flavors & Fragrances Inc.	5.000%	9/26/48	5,300	4,554
International Paper Co.	5.000%	9/15/35	4,094	3,861
International Paper Co.	7.300%	11/15/39	5,000	5,623
International Paper Co.	6.000%	11/15/41	13,732	13,774
International Paper Co.	4.800%	6/15/44	15,873	13,788
International Paper Co.	4.400%	8/15/47	2,800	2,240
International Paper Co.	4.350%	8/15/48	8,300	6,722
Kinross Gold Corp.	4.500%	7/15/27	467	454
Kinross Gold Corp.	6.250%	7/15/33	5,000	5,217
Linde Inc.	4.700%	12/5/25	5,400	5,367
Linde Inc.	3.200%	1/30/26	5,000	4,850
Linde Inc.	1.100%	8/10/30	5,700	4,589
Linde Inc.	3.550%	11/7/42	3,800	3,027
Linde Inc.	2.000%	8/10/50	10,500	5,726
Lubrizol Corp.	6.500%	10/1/34	420	469
LYB International Finance BV	5.250%	7/15/43	9,574	8,686

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
LYB International Finance BV	4.875%	3/15/44	9,500	8,259
LYB International Finance III LLC	1.250%	10/1/25	2,600	2,461
LYB International Finance III LLC	2.250%	10/1/30	5,100	4,309
LYB International Finance III LLC	5.625%	5/15/33	5,607	5,676
LYB International Finance III LLC	5.500%	3/1/34	15,000	14,841
LYB International Finance III LLC	3.375%	10/1/40	6,400	4,679
LYB International Finance III LLC	4.200%	10/15/49	8,960	6,873
LYB International Finance III LLC	4.200%	5/1/50	11,060	8,408
LYB International Finance III LLC	3.625%	4/1/51	17,913	12,310
LYB International Finance III LLC	3.800%	10/1/60	4,650	3,144
LyondellBasell Industries NV	4.625%	2/26/55	10,050	8,152
Martin Marietta Materials Inc.	3.450%	6/1/27	3,225	3,082
Martin Marietta Materials Inc.	3.500%	12/15/27	3,707	3,522
4 Martin Marietta Materials Inc.	2.500%	3/15/30	4,200	3,647
Martin Marietta Materials Inc.	2.400%	7/15/31	16,000	13,243
Martin Marietta Materials Inc.	4.250%	12/15/47	7,950	6,460
Martin Marietta Materials Inc.	3.200%	7/15/51	10,270	6,837
Mosaic Co.	4.050%	11/15/27	3,260	3,128
Mosaic Co.	5.375%	11/15/28	4,400	4,416
Mosaic Co.	5.450%	11/15/33	5,305	5,256
Mosaic Co.	4.875%	11/15/41	4,945	4,338
Mosaic Co.	5.625%	11/15/43	6,400	6,052
NewMarket Corp.	2.700%	3/18/31	5,000	4,163
7 Newmont Corp.	5.300%	3/15/26	11,465	11,458
Newmont Corp.	2.800%	10/1/29	15,830	14,199
Newmont Corp.	2.250%	10/1/30	11,300	9,637
Newmont Corp.	2.600%	7/15/32	13,600	11,339
7 Newmont Corp.	5.350%	3/15/34	13,360	13,336
4 Newmont Corp.	5.875%	4/1/35	1,080	1,117
Newmont Corp.	6.250%	10/1/39	18,056	19,052
Newmont Corp.	4.875%	3/15/42	12,639	11,658
Newmont Corp.	5.450%	6/9/44	5,894	5,693
7 Newmont Corp.	4.200%	5/13/50	3,600	2,928
Nucor Corp.	4.300%	5/23/27	2,680	2,623
Nucor Corp.	3.950%	5/1/28	2,700	2,586
Nucor Corp.	2.700%	6/1/30	7,200	6,358
Nucor Corp.	3.125%	4/1/32	6,000	5,193
Nucor Corp.	6.400%	12/1/37	2,800	3,024
Nucor Corp.	3.850%	4/1/52	5,000	3,789
Nucor Corp.	2.979%	12/15/55	16,337	10,036
Nutrien Ltd.	5.950%	11/7/25	2,600	2,615
Nutrien Ltd.	4.000%	12/15/26	4,800	4,643
Nutrien Ltd.	5.200%	6/21/27	4,000	3,996
Nutrien Ltd.	4.900%	3/27/28	17,100	16,901
Nutrien Ltd.	4.200%	4/1/29	10,000	9,566
Nutrien Ltd.	2.950%	5/13/30	13,542	11,979
Nutrien Ltd.	5.400%	6/21/34	6,900	6,797
Nutrien Ltd.	4.125%	3/15/35	5,525	4,930
Nutrien Ltd.	5.625%	12/1/40	4,875	4,721
Nutrien Ltd.	4.900%	6/1/43	9,310	8,291
Nutrien Ltd.	5.250%	1/15/45	14,308	13,160
Nutrien Ltd.	5.000%	4/1/49	13,246	11,661
Nutrien Ltd.	3.950%	5/13/50	11,000	8,262
Nutrien Ltd.	5.800%	3/27/53	10,641	10,493
Packaging Corp. of America	3.400%	12/15/27	3,700	3,498
Packaging Corp. of America	3.000%	12/15/29	12,703	11,350
Packaging Corp. of America	5.700%	12/1/33	3,500	3,557
Packaging Corp. of America	4.050%	12/15/49	2,900	2,290
Packaging Corp. of America	3.050%	10/1/51	7,400	4,833
PPG Industries Inc.	1.200%	3/15/26	7,500	6,986
PPG Industries Inc.	3.750%	3/15/28	8,000	7,647
PPG Industries Inc.	2.550%	6/15/30	5,000	4,359
Reliance Inc.	1.300%	8/15/25	1,500	1,428
Reliance Inc.	2.150%	8/15/30	10,511	8,792
Rio Tinto Alcan Inc.	6.125%	12/15/33	8,729	9,250
Rio Tinto Alcan Inc.	5.750%	6/1/35	5,935	6,181
Rio Tinto Finance USA Ltd.	7.125%	7/15/28	1,340	1,445
Rio Tinto Finance USA Ltd.	5.200%	11/2/40	5,485	5,307
Rio Tinto Finance USA Ltd.	2.750%	11/2/51	18,225	11,292
Rio Tinto Finance USA plc	5.000%	3/9/33	20,400	20,308

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Rio Tinto Finance USA plc	4.750%	3/22/42	6,740	6,229
Rio Tinto Finance USA plc	4.125%	8/21/42	8,500	7,196
Rio Tinto Finance USA plc	5.125%	3/9/53	12,875	12,116
Rohm & Haas Co.	7.850%	7/15/29	2,637	2,916
RPM International Inc.	3.750%	3/15/27	5,890	5,650
RPM International Inc.	4.550%	3/1/29	2,575	2,489
RPM International Inc.	2.950%	1/15/32	3,300	2,760
RPM International Inc.	5.250%	6/1/45	3,892	3,579
RPM International Inc.	4.250%	1/15/48	10,630	8,786
Sherwin-Williams Co.	3.450%	8/1/25	5,425	5,303
Sherwin-Williams Co.	4.250%	8/8/25	1,600	1,579
Sherwin-Williams Co.	3.950%	1/15/26	11,644	11,399
Sherwin-Williams Co.	3.450%	6/1/27	14,800	14,104
Sherwin-Williams Co.	2.950%	8/15/29	22,000	19,830
Sherwin-Williams Co.	2.200%	3/15/32	5,350	4,347
Sherwin-Williams Co.	4.000%	12/15/42	1,000	804
Sherwin-Williams Co.	4.550%	8/1/45	1,590	1,349
Sherwin-Williams Co.	4.500%	6/1/47	15,367	12,973
Sherwin-Williams Co.	3.800%	8/15/49	5,138	3,876
Sherwin-Williams Co.	3.300%	5/15/50	6,700	4,561
Sherwin-Williams Co.	2.900%	3/15/52	5,250	3,281
7 Smurfit Kappa Treasury ULC	5.200%	1/15/30	8,577	8,532
7 Smurfit Kappa Treasury ULC	5.438%	4/3/34	11,430	11,324
7 Smurfit Kappa Treasury ULC	5.777%	4/3/54	15,977	15,866
Sonoco Products Co.	2.250%	2/1/27	8,500	7,858
Sonoco Products Co.	3.125%	5/1/30	6,675	5,924
Southern Copper Corp.	7.500%	7/27/35	9,725	11,273
Southern Copper Corp.	6.750%	4/16/40	12,550	13,646
Southern Copper Corp.	5.250%	11/8/42	19,245	17,917
Southern Copper Corp.	5.875%	4/23/45	15,512	15,302
Steel Dynamics Inc.	5.000%	12/15/26	2,882	2,861
Steel Dynamics Inc.	1.650%	10/15/27	3,200	2,854
Steel Dynamics Inc.	3.450%	4/15/30	16,595	15,161
Steel Dynamics Inc.	3.250%	1/15/31	18,000	15,942
1 Steel Dynamics Inc.	5.375%	8/15/34	3,440	3,378
Steel Dynamics Inc.	3.250%	10/15/50	4,513	2,968
Suzano Austria GmbH	2.500%	9/15/28	500	438
Suzano Austria GmbH	6.000%	1/15/29	22,350	22,289
Suzano Austria GmbH	5.000%	1/15/30	7,450	7,043
Suzano Austria GmbH	3.750%	1/15/31	13,400	11,642
4 Suzano Austria GmbH	3.125%	1/15/32	15,950	13,021
Suzano International Finance BV	5.500%	1/17/27	7,435	7,383
Teck Resources Ltd.	3.900%	7/15/30	5,000	4,639
Teck Resources Ltd.	6.125%	10/1/35	3,192	3,260
Teck Resources Ltd.	6.000%	8/15/40	8,833	8,692
Teck Resources Ltd.	5.200%	3/1/42	3,200	2,854
Vale Overseas Ltd.	3.750%	7/8/30	27,100	24,384
Vale Overseas Ltd.	6.125%	6/12/33	13,050	13,122
Vale Overseas Ltd.	8.250%	1/17/34	500	585
Vale Overseas Ltd.	6.875%	11/21/36	17,269	18,437
Vale Overseas Ltd.	6.875%	11/10/39	23,215	24,723
Vale Overseas Ltd.	6.400%	6/28/54	2,600	2,557
Vale SA	5.625%	9/11/42	6,897	6,686
Vulcan Materials Co.	3.900%	4/1/27	2,689	2,602
Vulcan Materials Co.	3.500%	6/1/30	5,454	4,980
Vulcan Materials Co.	4.500%	6/15/47	9,737	8,112
Westlake Corp.	3.600%	8/15/26	7,804	7,508
Westlake Corp.	3.375%	6/15/30	3,000	2,707
Westlake Corp.	2.875%	8/15/41	3,600	2,431
Westlake Corp.	5.000%	8/15/46	13,510	11,827
Westlake Corp.	4.375%	11/15/47	975	789
Westlake Corp.	3.125%	8/15/51	6,300	3,961
Westlake Corp.	3.375%	8/15/61	4,700	2,846
WestRock MWV LLC	8.200%	1/15/30	4,304	4,907
WestRock MWV LLC	7.950%	2/15/31	3,000	3,399
WRKCo Inc.	4.650%	3/15/26	10,545	10,394
WRKCo Inc.	3.375%	9/15/27	9,950	9,420
WRKCo Inc.	4.000%	3/15/28	5,375	5,145
WRKCo Inc.	3.900%	6/1/28	2,300	2,188
WRKCo Inc.	4.900%	3/15/29	12,040	11,965

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
WRKCo Inc.	4.200%	6/1/32	4,550	4,256
WRKCo Inc.	3.000%	6/15/33	6,000	5,048
Yamana Gold Inc.	2.630%	8/15/31	4,611	3,836
				2,175,765
Real Estate (0.9%)				
Agree LP	2.000%	6/15/28	7,475	6,603
Agree LP	4.800%	10/1/32	2,700	2,532
Agree LP	2.600%	6/15/33	3,650	2,867
Agree LP	5.625%	6/15/34	3,731	3,694
Alexandria Real Estate Equities Inc.	4.300%	1/15/26	3,289	3,235
Alexandria Real Estate Equities Inc.	3.800%	4/15/26	7,982	7,760
Alexandria Real Estate Equities Inc.	3.950%	1/15/28	4,030	3,856
Alexandria Real Estate Equities Inc.	4.500%	7/30/29	2,375	2,290
Alexandria Real Estate Equities Inc.	2.750%	12/15/29	1,046	918
Alexandria Real Estate Equities Inc.	4.700%	7/1/30	6,725	6,497
Alexandria Real Estate Equities Inc.	4.900%	12/15/30	6,213	6,076
Alexandria Real Estate Equities Inc.	3.375%	8/15/31	13,500	11,894
Alexandria Real Estate Equities Inc.	2.000%	5/18/32	5,900	4,620
Alexandria Real Estate Equities Inc.	1.875%	2/1/33	24,555	18,478
Alexandria Real Estate Equities Inc.	4.750%	4/15/35	3,400	3,154
Alexandria Real Estate Equities Inc.	5.250%	5/15/36	4,500	4,330
Alexandria Real Estate Equities Inc.	4.850%	4/15/49	2,525	2,136
Alexandria Real Estate Equities Inc.	4.000%	2/1/50	8,311	6,162
Alexandria Real Estate Equities Inc.	3.000%	5/18/51	7,000	4,214
Alexandria Real Estate Equities Inc.	3.550%	3/15/52	19,000	12,745
Alexandria Real Estate Equities Inc.	5.150%	4/15/53	3,615	3,176
Alexandria Real Estate Equities Inc.	5.625%	5/15/54	6,755	6,336
American Assets Trust LP	3.375%	2/1/31	4,996	4,093
American Homes 4 Rent LP	4.250%	2/15/28	2,015	1,930
American Homes 4 Rent LP	4.900%	2/15/29	6,193	6,051
American Homes 4 Rent LP	3.625%	4/15/32	12,219	10,672
American Homes 4 Rent LP	5.500%	2/1/34	6,720	6,615
American Homes 4 Rent LP	5.500%	7/15/34	5,797	5,695
American Homes 4 Rent LP	3.375%	7/15/51	3,000	1,961
American Tower Corp.	2.400%	3/15/25	7,485	7,308
American Tower Corp.	1.300%	9/15/25	14,375	13,663
American Tower Corp.	4.400%	2/15/26	5,000	4,912
American Tower Corp.	1.600%	4/15/26	7,300	6,815
American Tower Corp.	1.450%	9/15/26	6,000	5,503
American Tower Corp.	3.375%	10/15/26	18,670	17,839
American Tower Corp.	3.125%	1/15/27	20,295	19,235
American Tower Corp.	3.650%	3/15/27	6,000	5,746
American Tower Corp.	3.550%	7/15/27	7,860	7,460
American Tower Corp.	3.600%	1/15/28	2,219	2,094
American Tower Corp.	1.500%	1/31/28	8,680	7,604
American Tower Corp.	5.250%	7/15/28	4,000	3,994
American Tower Corp.	5.800%	11/15/28	8,416	8,583
American Tower Corp.	5.200%	2/15/29	10,000	9,963
American Tower Corp.	3.950%	3/15/29	10,750	10,150
American Tower Corp.	3.800%	8/15/29	13,110	12,186
American Tower Corp.	2.900%	1/15/30	8,090	7,134
American Tower Corp.	2.100%	6/15/30	7,000	5,864
American Tower Corp.	1.875%	10/15/30	7,500	6,105
American Tower Corp.	2.300%	9/15/31	7,000	5,709
American Tower Corp.	4.050%	3/15/32	6,000	5,486
American Tower Corp.	5.550%	7/15/33	21,300	21,271
American Tower Corp.	5.450%	2/15/34	16,700	16,559
American Tower Corp.	3.700%	10/15/49	8,082	5,849
American Tower Corp.	3.100%	6/15/50	8,975	5,792
American Tower Corp.	2.950%	1/15/51	7,192	4,498
⁴ AvalonBay Communities Inc.	2.950%	5/11/26	10,330	9,912
⁴ AvalonBay Communities Inc.	2.900%	10/15/26	4,750	4,509
⁴ AvalonBay Communities Inc.	3.350%	5/15/27	7,500	7,159
⁴ AvalonBay Communities Inc.	3.200%	1/15/28	4,175	3,924
AvalonBay Communities Inc.	1.900%	12/1/28	2,000	1,760
⁴ AvalonBay Communities Inc.	2.300%	3/1/30	11,600	10,022
⁴ AvalonBay Communities Inc.	2.450%	1/15/31	2,360	2,007
AvalonBay Communities Inc.	2.050%	1/15/32	20,000	16,361
AvalonBay Communities Inc.	5.000%	2/15/33	6,500	6,342

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
AvalonBay Communities Inc.	5.300%	12/7/33	5,000	4,964
AvalonBay Communities Inc.	5.350%	6/1/34	4,600	4,601
4 AvalonBay Communities Inc.	3.900%	10/15/46	2,970	2,315
4 AvalonBay Communities Inc.	4.150%	7/1/47	1,000	808
Boston Properties LP	3.650%	2/1/26	7,250	6,997
Boston Properties LP	2.750%	10/1/26	17,059	15,915
Boston Properties LP	6.750%	12/1/27	19,000	19,487
Boston Properties LP	4.500%	12/1/28	4,700	4,427
Boston Properties LP	3.400%	6/21/29	5,940	5,280
Boston Properties LP	2.900%	3/15/30	10,914	9,268
Boston Properties LP	3.250%	1/30/31	13,430	11,356
Boston Properties LP	2.450%	10/1/33	11,449	8,491
Boston Properties LP	6.500%	1/15/34	3,920	3,993
Brixmor Operating Partnership LP	4.125%	6/15/26	15,188	14,802
Brixmor Operating Partnership LP	3.900%	3/15/27	7,225	6,941
Brixmor Operating Partnership LP	2.250%	4/1/28	3,394	3,026
Brixmor Operating Partnership LP	4.125%	5/15/29	8,400	7,933
Brixmor Operating Partnership LP	4.050%	7/1/30	18,093	16,788
Brixmor Operating Partnership LP	2.500%	8/16/31	5,000	4,109
Brixmor Operating Partnership LP	5.750%	2/15/35	4,550	4,539
Broadstone Net Lease LLC	2.600%	9/15/31	2,425	1,927
Camden Property Trust	4.100%	10/15/28	5,475	5,257
Camden Property Trust	3.150%	7/1/29	10,165	9,259
Camden Property Trust	2.800%	5/15/30	27,145	24,053
Camden Property Trust	3.350%	11/1/49	1,550	1,084
CBRE Services Inc.	4.875%	3/1/26	8,208	8,115
CBRE Services Inc.	5.500%	4/1/29	9,550	9,587
CBRE Services Inc.	2.500%	4/1/31	5,000	4,155
CBRE Services Inc.	5.950%	8/15/34	9,000	9,108
COPT Defense Properties LP	2.250%	3/15/26	1,500	1,416
COPT Defense Properties LP	2.000%	1/15/29	4,400	3,736
COPT Defense Properties LP	2.750%	4/15/31	5,100	4,218
COPT Defense Properties LP	2.900%	12/1/33	10,650	8,402
Crown Castle Inc.	1.350%	7/15/25	4,000	3,827
Crown Castle Inc.	4.450%	2/15/26	12,670	12,448
Crown Castle Inc.	3.700%	6/15/26	19,130	18,490
Crown Castle Inc.	1.050%	7/15/26	10,000	9,152
Crown Castle Inc.	2.900%	3/15/27	3,060	2,872
Crown Castle Inc.	3.650%	9/1/27	10,000	9,507
Crown Castle Inc.	5.000%	1/11/28	1,780	1,758
Crown Castle Inc.	3.800%	2/15/28	23,200	21,983
Crown Castle Inc.	4.800%	9/1/28	7,000	6,854
Crown Castle Inc.	4.300%	2/15/29	5,827	5,563
Crown Castle Inc.	3.100%	11/15/29	5,175	4,622
Crown Castle Inc.	3.300%	7/1/30	12,780	11,393
Crown Castle Inc.	2.250%	1/15/31	12,591	10,352
Crown Castle Inc.	2.100%	4/1/31	12,000	9,717
Crown Castle Inc.	2.500%	7/15/31	8,000	6,604
Crown Castle Inc.	5.100%	5/1/33	15,460	14,904
Crown Castle Inc.	2.900%	4/1/41	14,200	9,821
Crown Castle Inc.	4.750%	5/15/47	5,200	4,425
Crown Castle Inc.	5.200%	2/15/49	7,750	7,026
Crown Castle Inc.	4.000%	11/15/49	6,000	4,557
Crown Castle Inc.	4.150%	7/1/50	4,671	3,634
Crown Castle Inc.	3.250%	1/15/51	7,900	5,230
CubeSmart LP	4.000%	11/15/25	1,375	1,343
CubeSmart LP	3.125%	9/1/26	5,425	5,167
CubeSmart LP	2.250%	12/15/28	7,100	6,254
CubeSmart LP	4.375%	2/15/29	4,925	4,719
CubeSmart LP	3.000%	2/15/30	1,850	1,638
CubeSmart LP	2.000%	2/15/31	600	485
CubeSmart LP	2.500%	2/15/32	10,330	8,446
Digital Realty Trust LP	3.700%	8/15/27	5,350	5,105
Digital Realty Trust LP	5.550%	1/15/28	4,100	4,137
Digital Realty Trust LP	4.450%	7/15/28	8,283	8,028
Digital Realty Trust LP	3.600%	7/1/29	18,375	17,034
DOC DR LLC	4.300%	3/15/27	12,645	12,369
DOC DR LLC	3.950%	1/15/28	3,000	2,867
DOC DR LLC	2.625%	11/1/31	10,000	8,261
EPR Properties	4.500%	6/1/27	5,070	4,852

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
EPR Properties	4.950%	4/15/28	6,000	5,744
EPR Properties	3.750%	8/15/29	3,432	3,060
EPR Properties	3.600%	11/15/31	2,000	1,668
Equinix Europe 2 Financing Corp. LLC	5.500%	6/15/34	3,899	3,892
Equinix Inc.	1.250%	7/15/25	4,000	3,822
Equinix Inc.	1.000%	9/15/25	3,000	2,840
Equinix Inc.	1.450%	5/15/26	3,000	2,785
Equinix Inc.	2.900%	11/18/26	10,000	9,442
Equinix Inc.	1.800%	7/15/27	13,000	11,745
Equinix Inc.	1.550%	3/15/28	3,000	2,623
Equinix Inc.	2.000%	5/15/28	4,000	3,541
Equinix Inc.	3.200%	11/18/29	24,025	21,666
Equinix Inc.	2.150%	7/15/30	12,000	10,057
Equinix Inc.	2.500%	5/15/31	7,950	6,656
Equinix Inc.	3.000%	7/15/50	5,500	3,483
Equinix Inc.	2.950%	9/15/51	5,485	3,386
Equinix Inc.	3.400%	2/15/52	9,000	6,160
ERP Operating LP	2.850%	11/1/26	13,030	12,362
ERP Operating LP	3.500%	3/1/28	7,000	6,634
ERP Operating LP	4.150%	12/1/28	8,100	7,822
ERP Operating LP	3.000%	7/1/29	11,195	10,171
ERP Operating LP	2.500%	2/15/30	10,000	8,723
ERP Operating LP	4.500%	7/1/44	5,400	4,573
ERP Operating LP	4.500%	6/1/45	3,750	3,143
ERP Operating LP	4.000%	8/1/47	3,038	2,335
Essential Properties LP	2.950%	7/15/31	3,900	3,209
Essex Portfolio LP	3.375%	4/15/26	9,915	9,565
Essex Portfolio LP	1.700%	3/1/28	4,000	3,510
Essex Portfolio LP	4.000%	3/1/29	4,965	4,691
Essex Portfolio LP	3.000%	1/15/30	9,630	8,535
Essex Portfolio LP	1.650%	1/15/31	2,500	1,982
Essex Portfolio LP	2.550%	6/15/31	680	566
Essex Portfolio LP	2.650%	3/15/32	7,260	5,994
Essex Portfolio LP	4.500%	3/15/48	6,839	5,637
Essex Portfolio LP	2.650%	9/1/50	5,089	2,893
Extra Space Storage LP	3.500%	7/1/26	9,625	9,258
Extra Space Storage LP	3.875%	12/15/27	1,000	953
Extra Space Storage LP	5.700%	4/1/28	6,000	6,062
Extra Space Storage LP	3.900%	4/1/29	6,230	5,862
Extra Space Storage LP	4.000%	6/15/29	1,950	1,829
Extra Space Storage LP	2.200%	10/15/30	3,207	2,663
Extra Space Storage LP	5.900%	1/15/31	5,600	5,719
Extra Space Storage LP	2.550%	6/1/31	4,250	3,537
Extra Space Storage LP	2.400%	10/15/31	9,000	7,388
Extra Space Storage LP	2.350%	3/15/32	17,822	14,214
Extra Space Storage LP	5.400%	2/1/34	6,600	6,460
Federal Realty OP LP	3.250%	7/15/27	4,725	4,457
Federal Realty OP LP	5.375%	5/1/28	4,400	4,401
Federal Realty OP LP	3.200%	6/15/29	3,761	3,411
Federal Realty OP LP	3.500%	6/1/30	2,000	1,814
Federal Realty OP LP	4.500%	12/1/44	6,600	5,340
GLP Capital LP	5.375%	4/15/26	10,406	10,323
GLP Capital LP	5.750%	6/1/28	4,750	4,762
GLP Capital LP	5.300%	1/15/29	6,225	6,131
GLP Capital LP	4.000%	1/15/30	10,750	9,829
GLP Capital LP	4.000%	1/15/31	5,000	4,484
GLP Capital LP	3.250%	1/15/32	10,000	8,392
GLP Capital LP	6.750%	12/1/33	3,810	3,992
Healthcare Realty Holdings LP	3.500%	8/1/26	3,300	3,156
Healthcare Realty Holdings LP	3.750%	7/1/27	4,475	4,238
Healthcare Realty Holdings LP	3.100%	2/15/30	3,405	2,972
Healthcare Realty Holdings LP	2.000%	3/15/31	13,900	10,962
Healthpeak OP LLC	3.250%	7/15/26	5,000	4,791
Healthpeak OP LLC	3.500%	7/15/29	12,729	11,750
Healthpeak OP LLC	3.000%	1/15/30	10,300	9,140
Healthpeak OP LLC	2.875%	1/15/31	5,000	4,314
Healthpeak OP LLC	5.250%	12/15/32	10,700	10,508
Healthpeak OP LLC	6.750%	2/1/41	1,496	1,632
Highwoods Realty LP	3.875%	3/1/27	13,850	13,118
Highwoods Realty LP	4.125%	3/15/28	3,000	2,806

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Highwoods Realty LP	3.050%	2/15/30	11,000	9,322
Highwoods Realty LP	2.600%	2/1/31	11,053	8,835
Highwoods Realty LP	7.650%	2/1/34	3,260	3,500
4 Host Hotels & Resorts LP	3.375%	12/15/29	5,270	4,705
4 Host Hotels & Resorts LP	3.500%	9/15/30	17,025	15,034
4 Host Hotels & Resorts LP	2.900%	12/15/31	5,000	4,166
Host Hotels & Resorts LP	5.700%	7/1/34	6,900	6,782
Invitation Homes Operating Partnership LP	2.300%	11/15/28	8,780	7,773
Invitation Homes Operating Partnership LP	5.450%	8/15/30	1,576	1,578
Invitation Homes Operating Partnership LP	2.000%	8/15/31	3,000	2,379
Invitation Homes Operating Partnership LP	4.150%	4/15/32	7,000	6,389
Invitation Homes Operating Partnership LP	5.500%	8/15/33	3,028	2,988
Invitation Homes Operating Partnership LP	2.700%	1/15/34	9,005	7,100
Jones Lang LaSalle Inc.	6.875%	12/1/28	6,000	6,319
Kilroy Realty LP	3.450%	12/15/24	2,000	1,975
Kilroy Realty LP	4.375%	10/1/25	800	783
Kilroy Realty LP	4.750%	12/15/28	2,150	2,033
Kilroy Realty LP	4.250%	8/15/29	2,975	2,696
Kilroy Realty LP	3.050%	2/15/30	10,025	8,452
Kilroy Realty LP	2.500%	11/15/32	3,850	2,881
Kilroy Realty LP	2.650%	11/15/33	16,850	12,376
Kimco Realty OP LLC	2.800%	10/1/26	1,893	1,791
Kimco Realty OP LLC	1.900%	3/1/28	16,200	14,438
Kimco Realty OP LLC	2.700%	10/1/30	4,000	3,453
Kimco Realty OP LLC	2.250%	12/1/31	3,000	2,405
Kimco Realty OP LLC	3.200%	4/1/32	7,628	6,544
Kimco Realty OP LLC	4.600%	2/1/33	9,110	8,545
Kimco Realty OP LLC	6.400%	3/1/34	7,749	8,197
Kimco Realty OP LLC	4.250%	4/1/45	325	260
Kimco Realty OP LLC	4.125%	12/1/46	400	305
Kimco Realty OP LLC	4.450%	9/1/47	3,480	2,787
Kimco Realty OP LLC	3.700%	10/1/49	6,021	4,354
Kite Realty Group LP	4.000%	10/1/26	7,900	7,644
Kite Realty Group LP	5.500%	3/1/34	3,821	3,736
Kite Realty Group Trust	4.750%	9/15/30	3,000	2,864
LXP Industrial Trust	6.750%	11/15/28	3,300	3,417
LXP Industrial Trust	2.700%	9/15/30	2,500	2,110
LXP Industrial Trust	2.375%	10/1/31	6,000	4,789
Mid-America Apartments LP	4.000%	11/15/25	75	73
Mid-America Apartments LP	1.100%	9/15/26	8,897	8,129
Mid-America Apartments LP	3.600%	6/1/27	11,338	10,875
Mid-America Apartments LP	3.950%	3/15/29	6,285	6,011
Mid-America Apartments LP	2.750%	3/15/30	5,245	4,643
Mid-America Apartments LP	1.700%	2/15/31	5,000	4,011
Mid-America Apartments LP	5.300%	2/15/32	4,155	4,139
Mid-America Apartments LP	5.000%	3/15/34	3,500	3,399
Mid-America Apartments LP	2.875%	9/15/51	2,400	1,490
National Health Investors Inc.	3.000%	2/1/31	8,500	6,947
NNN REIT Inc.	4.000%	11/15/25	3,145	3,080
NNN REIT Inc.	3.600%	12/15/26	2,475	2,374
NNN REIT Inc.	3.500%	10/15/27	1,050	995
NNN REIT Inc.	4.300%	10/15/28	4,437	4,275
NNN REIT Inc.	2.500%	4/15/30	8,375	7,187
NNN REIT Inc.	5.600%	10/15/33	5,500	5,476
NNN REIT Inc.	5.500%	6/15/34	5,800	5,747
NNN REIT Inc.	4.800%	10/15/48	2,275	1,933
NNN REIT Inc.	3.100%	4/15/50	8,748	5,559
NNN REIT Inc.	3.500%	4/15/51	7,200	5,006
NNN REIT Inc.	3.000%	4/15/52	5,000	3,110
Omega Healthcare Investors Inc.	5.250%	1/15/26	5,250	5,200
Omega Healthcare Investors Inc.	4.500%	4/1/27	8,445	8,176
Omega Healthcare Investors Inc.	4.750%	1/15/28	3,984	3,857
Omega Healthcare Investors Inc.	3.625%	10/1/29	7,173	6,404
Omega Healthcare Investors Inc.	3.375%	2/1/31	22,979	19,605
Omega Healthcare Investors Inc.	3.250%	4/15/33	4,500	3,638
Phillips Edison Grocery Center Operating Partnership I LP	2.625%	11/15/31	7,500	6,117
Piedmont Operating Partnership LP	9.250%	7/20/28	5,138	5,479
Piedmont Operating Partnership LP	6.875%	7/15/29	4,600	4,544
Piedmont Operating Partnership LP	3.150%	8/15/30	4,637	3,688
Piedmont Operating Partnership LP	2.750%	4/1/32	3,000	2,202

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Prologis LP	3.250%	6/30/26	4,050	3,904
Prologis LP	3.250%	10/1/26	3,825	3,666
Prologis LP	2.125%	4/15/27	8,100	7,480
Prologis LP	3.375%	12/15/27	2,485	2,356
Prologis LP	4.875%	6/15/28	5,120	5,098
Prologis LP	3.875%	9/15/28	2,500	2,393
Prologis LP	4.000%	9/15/28	2,025	1,949
Prologis LP	4.375%	2/1/29	4,000	3,896
Prologis LP	2.875%	11/15/29	1,000	898
Prologis LP	2.250%	4/15/30	14,009	12,055
Prologis LP	1.750%	7/1/30	9,000	7,445
Prologis LP	1.250%	10/15/30	8,000	6,384
Prologis LP	1.750%	2/1/31	2,000	1,623
Prologis LP	1.625%	3/15/31	8,377	6,695
Prologis LP	2.250%	1/15/32	6,750	5,522
Prologis LP	4.750%	6/15/33	16,700	16,092
Prologis LP	5.125%	1/15/34	3,797	3,747
Prologis LP	5.000%	3/15/34	19,628	19,209
Prologis LP	4.375%	9/15/48	3,500	2,935
Prologis LP	3.050%	3/1/50	4,800	3,148
Prologis LP	3.000%	4/15/50	8,089	5,241
Prologis LP	2.125%	10/15/50	11,618	6,170
Prologis LP	5.250%	6/15/53	10,200	9,635
Prologis LP	5.250%	3/15/54	6,000	5,677
Public Storage Operating Co.	0.875%	2/15/26	2,600	2,426
Public Storage Operating Co.	1.500%	11/9/26	2,000	1,841
Public Storage Operating Co.	3.094%	9/15/27	6,600	6,219
Public Storage Operating Co.	1.850%	5/1/28	7,000	6,226
Public Storage Operating Co.	1.950%	11/9/28	6,222	5,481
Public Storage Operating Co.	5.125%	1/15/29	5,500	5,550
Public Storage Operating Co.	3.385%	5/1/29	5,855	5,466
Public Storage Operating Co.	2.300%	5/1/31	7,600	6,392
Public Storage Operating Co.	2.250%	11/9/31	5,000	4,133
Public Storage Operating Co.	5.100%	8/1/33	7,675	7,613
Public Storage Operating Co.	5.350%	8/1/53	10,360	9,990
Rayonier LP	2.750%	5/17/31	2,000	1,670
Realty Income Corp.	4.625%	11/1/25	5,883	5,814
Realty Income Corp.	0.750%	3/15/26	3,811	3,521
Realty Income Corp.	4.875%	6/1/26	2,925	2,898
Realty Income Corp.	4.125%	10/15/26	10,420	10,159
Realty Income Corp.	3.000%	1/15/27	5,200	4,926
Realty Income Corp.	3.200%	1/15/27	445	421
Realty Income Corp.	3.950%	8/15/27	4,350	4,193
Realty Income Corp.	3.400%	1/15/28	6,000	5,658
Realty Income Corp.	3.650%	1/15/28	7,725	7,348
Realty Income Corp.	2.100%	3/15/28	5,000	4,480
Realty Income Corp.	2.200%	6/15/28	3,945	3,527
Realty Income Corp.	4.750%	2/15/29	9,960	9,784
Realty Income Corp.	3.250%	6/15/29	4,053	3,724
Realty Income Corp.	4.000%	7/15/29	2,650	2,507
Realty Income Corp.	3.100%	12/15/29	16,600	14,922
Realty Income Corp.	3.400%	1/15/30	6,000	5,465
Realty Income Corp.	3.250%	1/15/31	15,696	13,873
Realty Income Corp.	3.200%	2/15/31	6,547	5,740
Realty Income Corp.	2.700%	2/15/32	4,050	3,367
Realty Income Corp.	5.625%	10/13/32	1,150	1,165
Realty Income Corp.	2.850%	12/15/32	7,000	5,772
Realty Income Corp.	1.800%	3/15/33	13,000	9,779
Realty Income Corp.	4.900%	7/15/33	2,500	2,389
Realty Income Corp.	5.125%	2/15/34	13,170	12,781
Realty Income Corp.	4.650%	3/15/47	7,155	6,165
Regency Centers LP	3.600%	2/1/27	2,010	1,928
Regency Centers LP	4.125%	3/15/28	1,375	1,324
Regency Centers LP	2.950%	9/15/29	3,687	3,309
Regency Centers LP	3.700%	6/15/30	5,000	4,601
Regency Centers LP	5.250%	1/15/34	11,990	11,678
Regency Centers LP	4.400%	2/1/47	5,650	4,563
Regency Centers LP	4.650%	3/15/49	4,225	3,496
Rexford Industrial Realty LP	5.000%	6/15/28	2,600	2,572
Rexford Industrial Realty LP	2.125%	12/1/30	3,000	2,459

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Rexford Industrial Realty LP	2.150%	9/1/31	6,000	4,781
Sabra Health Care LP	5.125%	8/15/26	12,500	12,315
Sabra Health Care LP	3.900%	10/15/29	8,975	8,113
Sabra Health Care LP	3.200%	12/1/31	3,500	2,911
Safehold GL Holdings LLC	2.800%	6/15/31	2,000	1,672
Safehold GL Holdings LLC	2.850%	1/15/32	9,800	8,052
Safehold GL Holdings LLC	6.100%	4/1/34	1,200	1,186
Simon Property Group LP	3.500%	9/1/25	8,639	8,455
Simon Property Group LP	3.300%	1/15/26	5,941	5,757
Simon Property Group LP	3.250%	11/30/26	10,986	10,498
Simon Property Group LP	1.375%	1/15/27	2,500	2,278
Simon Property Group LP	3.375%	6/15/27	17,557	16,752
Simon Property Group LP	3.375%	12/1/27	4,700	4,446
Simon Property Group LP	1.750%	2/1/28	10,250	9,132
Simon Property Group LP	2.450%	9/13/29	22,561	19,824
Simon Property Group LP	2.650%	7/15/30	11,500	10,013
Simon Property Group LP	2.200%	2/1/31	6,800	5,619
Simon Property Group LP	2.250%	1/15/32	8,435	6,847
Simon Property Group LP	2.650%	2/1/32	7,500	6,259
Simon Property Group LP	6.250%	1/15/34	5,500	5,801
Simon Property Group LP	6.750%	2/1/40	9,000	9,761
Simon Property Group LP	4.750%	3/15/42	1,448	1,276
Simon Property Group LP	4.250%	10/1/44	2,613	2,122
Simon Property Group LP	4.250%	11/30/46	4,700	3,779
Simon Property Group LP	3.250%	9/13/49	14,333	9,611
Simon Property Group LP	3.800%	7/15/50	15,450	11,342
Simon Property Group LP	5.850%	3/8/53	7,333	7,287
Simon Property Group LP	6.650%	1/15/54	5,500	6,052
SITE Centers Corp.	3.625%	2/1/25	5,900	5,827
SITE Centers Corp.	4.250%	2/1/26	1,700	1,681
SITE Centers Corp.	4.700%	6/1/27	11,350	11,274
Store Capital LLC	4.500%	3/15/28	2,195	2,089
Store Capital LLC	4.625%	3/15/29	10,500	9,920
Store Capital LLC	2.750%	11/18/30	1,500	1,242
Sun Communities Operating LP	5.500%	1/15/29	7,300	7,301
Sun Communities Operating LP	4.200%	4/15/32	20,574	18,451
Sun Communities Operating LP	5.700%	1/15/33	3,100	3,052
Tanger Properties LP	3.125%	9/1/26	4,710	4,444
Tanger Properties LP	3.875%	7/15/27	2,600	2,466
Tanger Properties LP	2.750%	9/1/31	5,000	4,072
4 UDR Inc.	2.950%	9/1/26	7,465	7,071
4 UDR Inc.	3.500%	7/1/27	5,250	4,973
4 UDR Inc.	3.500%	1/15/28	5,075	4,782
4 UDR Inc.	3.000%	8/15/31	3,500	3,020
4 UDR Inc.	2.100%	8/1/32	1,500	1,173
4 UDR Inc.	1.900%	3/15/33	9,940	7,512
4 UDR Inc.	2.100%	6/15/33	3,950	3,000
4 UDR Inc.	3.100%	11/1/34	3,335	2,686
Ventas Realty LP	4.125%	1/15/26	1,825	1,784
Ventas Realty LP	3.250%	10/15/26	9,075	8,626
Ventas Realty LP	3.850%	4/1/27	2,075	1,994
Ventas Realty LP	4.000%	3/1/28	12,985	12,389
Ventas Realty LP	3.000%	1/15/30	3,865	3,412
Ventas Realty LP	4.750%	11/15/30	765	735
Ventas Realty LP	5.625%	7/1/34	3,011	2,982
Ventas Realty LP	5.700%	9/30/43	1,000	958
Ventas Realty LP	4.375%	2/1/45	9,262	7,279
Ventas Realty LP	4.875%	4/15/49	1,200	1,019
VICI Properties LP	4.750%	2/15/28	13,300	12,977
VICI Properties LP	4.950%	2/15/30	10,000	9,648
VICI Properties LP	5.125%	5/15/32	13,100	12,483
VICI Properties LP	5.750%	4/1/34	6,500	6,431
VICI Properties LP	5.625%	5/15/52	12,000	10,745
VICI Properties LP	6.125%	4/1/54	4,300	4,116
Welltower OP LLC	4.250%	4/1/26	16,567	16,230
Welltower OP LLC	2.700%	2/15/27	9,262	8,726
Welltower OP LLC	4.250%	4/15/28	1,525	1,475
Welltower OP LLC	4.125%	3/15/29	12,145	11,605
Welltower OP LLC	2.750%	1/15/31	16,750	14,428
Welltower OP LLC	2.800%	6/1/31	4,800	4,097

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Welltower OP LLC	2.750%	1/15/32	5,175	4,345
Welltower OP LLC	3.850%	6/15/32	4,200	3,782
Welltower OP LLC	6.500%	3/15/41	2,000	2,158
Welltower OP LLC	5.125%	3/15/43	950	857
Welltower OP LLC	4.950%	9/1/48	4,450	4,026
Weyerhaeuser Co.	4.750%	5/15/26	3,041	3,007
Weyerhaeuser Co.	4.000%	11/15/29	11,200	10,520
Weyerhaeuser Co.	4.000%	4/15/30	8,000	7,470
Weyerhaeuser Co.	7.375%	3/15/32	2,427	2,714
Weyerhaeuser Co.	3.375%	3/9/33	9,548	8,178
Weyerhaeuser Co.	4.000%	3/9/52	4,703	3,561
WP Carey Inc.	4.250%	10/1/26	2,350	2,289
WP Carey Inc.	3.850%	7/15/29	2,200	2,054
WP Carey Inc.	2.250%	4/1/33	13,242	10,252
				2,666,228
Technology (2.2%)				
Adobe Inc.	2.150%	2/1/27	10,800	10,070
Adobe Inc.	4.850%	4/4/27	4,220	4,219
Adobe Inc.	2.300%	2/1/30	13,150	11,520
Adobe Inc.	4.950%	4/4/34	10,000	9,951
Amdocs Ltd.	2.538%	6/15/30	6,100	5,197
Analog Devices Inc.	3.500%	12/5/26	5,965	5,755
Analog Devices Inc.	3.450%	6/15/27	5,625	5,397
Analog Devices Inc.	1.700%	10/1/28	8,000	7,049
Analog Devices Inc.	2.100%	10/1/31	10,000	8,272
Analog Devices Inc.	2.800%	10/1/41	23,000	16,207
Analog Devices Inc.	2.950%	10/1/51	12,000	7,831
Apple Inc.	0.550%	8/20/25	11,500	10,920
Apple Inc.	0.700%	2/8/26	21,300	19,898
Apple Inc.	3.250%	2/23/26	63,501	61,756
Apple Inc.	2.450%	8/4/26	24,982	23,729
Apple Inc.	2.050%	9/11/26	60,086	56,494
Apple Inc.	3.350%	2/9/27	23,601	22,762
Apple Inc.	3.200%	5/11/27	36,000	34,508
Apple Inc.	2.900%	9/12/27	37,855	35,761
Apple Inc.	1.200%	2/8/28	28,800	25,470
Apple Inc.	4.000%	5/10/28	11,000	10,771
Apple Inc.	1.400%	8/5/28	7,571	6,664
Apple Inc.	2.200%	9/11/29	21,280	18,875
Apple Inc.	4.150%	5/10/30	10,305	10,114
Apple Inc.	1.650%	5/11/30	18,500	15,583
Apple Inc.	1.250%	8/20/30	11,000	9,008
Apple Inc.	1.650%	2/8/31	35,000	28,944
Apple Inc.	1.700%	8/5/31	19,000	15,538
Apple Inc.	3.350%	8/8/32	40,000	36,285
Apple Inc.	4.500%	2/23/36	13,180	12,869
Apple Inc.	2.375%	2/8/41	16,025	11,078
Apple Inc.	3.850%	5/4/43	34,463	28,847
Apple Inc.	4.450%	5/6/44	16,687	15,417
Apple Inc.	3.450%	2/9/45	28,078	21,790
Apple Inc.	4.375%	5/13/45	30,889	27,478
Apple Inc.	4.650%	2/23/46	41,300	38,111
Apple Inc.	3.850%	8/4/46	31,680	25,856
Apple Inc.	3.750%	9/12/47	12,824	10,231
Apple Inc.	3.750%	11/13/47	12,160	9,674
Apple Inc.	2.950%	9/11/49	24,768	16,916
Apple Inc.	2.650%	5/11/50	32,820	20,958
Apple Inc.	2.400%	8/20/50	29,726	17,986
Apple Inc.	2.650%	2/8/51	44,368	28,036
Apple Inc.	2.700%	8/5/51	18,000	11,422
Apple Inc.	3.950%	8/8/52	18,500	15,018
Apple Inc.	4.850%	5/10/53	4,908	4,757
Apple Inc.	2.550%	8/20/60	16,952	10,301
Apple Inc.	2.800%	2/8/61	24,665	15,063
Apple Inc.	2.850%	8/5/61	10,000	6,149
Apple Inc.	4.100%	8/8/62	7,000	5,662
Applied Materials Inc.	3.900%	10/1/25	17,905	17,646
Applied Materials Inc.	3.300%	4/1/27	17,200	16,523
Applied Materials Inc.	1.750%	6/1/30	6,080	5,119

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Applied Materials Inc.	5.100%	10/1/35	6,475	6,554
Applied Materials Inc.	5.850%	6/15/41	10,905	11,525
Applied Materials Inc.	4.350%	4/1/47	6,000	5,238
Applied Materials Inc.	2.750%	6/1/50	8,117	5,307
Arrow Electronics Inc.	3.875%	1/12/28	6,375	6,036
Arrow Electronics Inc.	2.950%	2/15/32	4,000	3,342
Arrow Electronics Inc.	5.875%	4/10/34	5,700	5,642
Atlassian Corp.	5.250%	5/15/29	5,915	5,914
Atlassian Corp.	5.500%	5/15/34	5,700	5,646
Autodesk Inc.	3.500%	6/15/27	4,150	3,975
Autodesk Inc.	2.850%	1/15/30	10,300	9,181
Autodesk Inc.	2.400%	12/15/31	13,819	11,459
Automatic Data Processing Inc.	3.375%	9/15/25	9,025	8,833
Automatic Data Processing Inc.	1.700%	5/15/28	22,883	20,426
Automatic Data Processing Inc.	1.250%	9/1/30	8,300	6,717
Avnet Inc.	4.625%	4/15/26	4,625	4,541
Avnet Inc.	6.250%	3/15/28	5,000	5,126
Avnet Inc.	3.000%	5/15/31	2,800	2,346
Block Financial LLC	5.250%	10/1/25	13,075	12,972
Block Financial LLC	2.500%	7/15/28	2,000	1,793
Block Financial LLC	3.875%	8/15/30	6,950	6,372
Booz Allen Hamilton Inc.	5.950%	8/4/33	7,800	8,012
Broadcom Corp.	3.875%	1/15/27	42,704	41,336
Broadcom Corp.	3.500%	1/15/28	6,500	6,149
Broadcom Inc.	3.150%	11/15/25	17,203	16,673
Broadcom Inc.	3.459%	9/15/26	48,778	46,933
7 Broadcom Inc.	1.950%	2/15/28	8,000	7,159
Broadcom Inc.	4.110%	9/15/28	20,000	19,292
7 Broadcom Inc.	4.000%	4/15/29	2,000	1,905
Broadcom Inc.	4.750%	4/15/29	39,566	39,024
Broadcom Inc.	5.000%	4/15/30	17,000	17,014
Broadcom Inc.	4.150%	11/15/30	24,000	22,673
7 Broadcom Inc.	2.450%	2/15/31	29,500	24,840
7 Broadcom Inc.	4.150%	4/15/32	14,000	12,898
Broadcom Inc.	4.300%	11/15/32	21,650	20,235
7 Broadcom Inc.	2.600%	2/15/33	18,000	14,573
7 Broadcom Inc.	3.419%	4/15/33	27,904	24,049
7 Broadcom Inc.	3.469%	4/15/34	28,006	23,868
7 Broadcom Inc.	3.137%	11/15/35	33,750	27,021
7 Broadcom Inc.	3.187%	11/15/36	40,100	31,716
7 Broadcom Inc.	4.926%	5/15/37	27,471	25,829
7 Broadcom Inc.	3.500%	2/15/41	33,267	25,489
7 Broadcom Inc.	3.750%	2/15/51	18,000	13,370
Broadridge Financial Solutions Inc.	3.400%	6/27/26	2,800	2,691
Broadridge Financial Solutions Inc.	2.900%	12/1/29	8,200	7,307
Broadridge Financial Solutions Inc.	2.600%	5/1/31	10,800	9,107
CDW LLC	4.250%	4/1/28	8,481	8,092
CDW LLC	3.250%	2/15/29	9,169	8,273
CDW LLC	3.569%	12/1/31	7,826	6,820
CGI Inc.	1.450%	9/14/26	19,725	18,076
CGI Inc.	2.300%	9/14/31	4,600	3,661
Cintas Corp. No. 2	3.700%	4/1/27	15,559	14,980
Cintas Corp. No. 2	4.000%	5/1/32	9,700	9,099
Cintas Corp. No. 2	6.150%	8/15/36	259	274
Cisco Systems Inc.	4.900%	2/26/26	18,660	18,637
Cisco Systems Inc.	2.950%	2/28/26	10,105	9,767
Cisco Systems Inc.	2.500%	9/20/26	3,240	3,080
Cisco Systems Inc.	4.800%	2/26/27	32,500	32,410
Cisco Systems Inc.	4.850%	2/26/29	40,000	39,987
Cisco Systems Inc.	4.950%	2/26/31	14,428	14,418
Cisco Systems Inc.	5.050%	2/26/34	39,352	39,314
Cisco Systems Inc.	5.900%	2/15/39	22,966	24,401
Cisco Systems Inc.	5.500%	1/15/40	20,142	20,458
Cisco Systems Inc.	5.300%	2/26/54	22,775	22,331
Cisco Systems Inc.	5.350%	2/26/64	10,395	10,110
Concentrix Corp.	6.650%	8/2/26	11,000	11,116
Concentrix Corp.	6.600%	8/2/28	11,000	11,135
Concentrix Corp.	6.850%	8/2/33	12,383	12,259
Corning Inc.	4.700%	3/15/37	2,475	2,287
Corning Inc.	5.750%	8/15/40	8,460	8,390

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Corning Inc.	4.750%	3/15/42	5,059	4,515
Corning Inc.	5.350%	11/15/48	1,500	1,404
Corning Inc.	4.375%	11/15/57	7,050	5,527
Corning Inc.	5.850%	11/15/68	3,200	3,132
Corning Inc.	5.450%	11/15/79	16,800	15,455
Dell Inc.	6.500%	4/15/38	14,700	15,402
Dell International LLC	5.850%	7/15/25	9,000	9,016
Dell International LLC	6.020%	6/15/26	33,467	33,820
Dell International LLC	4.900%	10/1/26	22,585	22,364
Dell International LLC	6.100%	7/15/27	22,554	23,136
Dell International LLC	5.250%	2/1/28	10,490	10,559
Dell International LLC	5.300%	10/1/29	18,333	18,434
Dell International LLC	6.200%	7/15/30	4,868	5,108
Dell International LLC	5.750%	2/1/33	8,290	8,522
Dell International LLC	8.100%	7/15/36	11,118	13,246
Dell International LLC	3.375%	12/15/41	10,500	7,684
Dell International LLC	8.350%	7/15/46	7,046	8,917
Dell International LLC	3.450%	12/15/51	18,500	12,528
DXC Technology Co.	1.800%	9/15/26	7,800	7,161
DXC Technology Co.	2.375%	9/15/28	6,900	6,016
Equifax Inc.	2.600%	12/15/25	6,037	5,784
Equifax Inc.	5.100%	6/1/28	31,800	31,666
Equifax Inc.	3.100%	5/15/30	10,310	9,204
Equifax Inc.	2.350%	9/15/31	11,000	9,027
Fidelity National Information Services Inc.	1.150%	3/1/26	13,000	12,121
Fidelity National Information Services Inc.	1.650%	3/1/28	7,500	6,608
Fidelity National Information Services Inc.	3.750%	5/21/29	6,500	6,178
Fidelity National Information Services Inc.	2.250%	3/1/31	14,700	12,272
Fidelity National Information Services Inc.	5.100%	7/15/32	10,000	9,872
Fidelity National Information Services Inc.	3.100%	3/1/41	9,000	6,464
Fidelity National Information Services Inc.	4.500%	8/15/46	300	246
Fiserv Inc.	3.200%	7/1/26	21,000	20,158
Fiserv Inc.	2.250%	6/1/27	13,700	12,643
Fiserv Inc.	5.450%	3/2/28	20,000	20,180
Fiserv Inc.	4.200%	10/1/28	11,000	10,573
Fiserv Inc.	3.500%	7/1/29	34,776	32,160
Fiserv Inc.	2.650%	6/1/30	11,000	9,569
Fiserv Inc.	5.625%	8/21/33	11,887	11,992
Fiserv Inc.	5.450%	3/15/34	12,010	11,932
Fiserv Inc.	4.400%	7/1/49	22,550	18,293
Flex Ltd.	3.750%	2/1/26	6,000	5,822
Flex Ltd.	4.875%	6/15/29	9,819	9,510
Flex Ltd.	4.875%	5/12/30	4,000	3,867
Fortinet Inc.	1.000%	3/15/26	5,000	4,642
Fortinet Inc.	2.200%	3/15/31	5,000	4,117
Genpact Luxembourg Sarl	6.000%	6/4/29	4,125	4,172
Global Payments Inc.	1.200%	3/1/26	8,800	8,192
Global Payments Inc.	4.800%	4/1/26	6,500	6,419
Global Payments Inc.	2.150%	1/15/27	8,050	7,458
Global Payments Inc.	4.950%	8/15/27	1,105	1,094
Global Payments Inc.	4.450%	6/1/28	11,060	10,685
Global Payments Inc.	3.200%	8/15/29	20,743	18,649
Global Payments Inc.	2.900%	5/15/30	8,205	7,146
Global Payments Inc.	2.900%	11/15/31	8,000	6,692
Global Payments Inc.	5.400%	8/15/32	4,700	4,608
Global Payments Inc.	4.150%	8/15/49	9,635	7,249
Global Payments Inc.	5.950%	8/15/52	8,270	7,970
Hewlett Packard Enterprise Co.	4.900%	10/15/25	18,954	18,809
Hewlett Packard Enterprise Co.	1.750%	4/1/26	8,160	7,656
Hewlett Packard Enterprise Co.	5.250%	7/1/28	14,000	14,087
Hewlett Packard Enterprise Co.	6.200%	10/15/35	2,959	3,115
Hewlett Packard Enterprise Co.	6.350%	10/15/45	22,783	23,931
HP Inc.	1.450%	6/17/26	15,600	14,469
HP Inc.	3.000%	6/17/27	14,610	13,744
HP Inc.	4.750%	1/15/28	8,500	8,411
HP Inc.	4.000%	4/15/29	10,000	9,523
HP Inc.	3.400%	6/17/30	16,000	14,561
HP Inc.	2.650%	6/17/31	11,000	9,317
HP Inc.	4.200%	4/15/32	10,000	9,264
HP Inc.	5.500%	1/15/33	15,375	15,479

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
HP Inc.	6.000%	9/15/41	13,170	13,453
Hubbell Inc.	3.350%	3/1/26	2,800	2,711
Hubbell Inc.	3.150%	8/15/27	3,425	3,229
Hubbell Inc.	3.500%	2/15/28	4,645	4,386
Hubbell Inc.	2.300%	3/15/31	3,000	2,499
IBM International Capital Pte. Ltd.	4.600%	2/5/29	6,000	5,891
IBM International Capital Pte. Ltd.	4.900%	2/5/34	27,525	26,712
IBM International Capital Pte. Ltd.	5.300%	2/5/54	41,000	38,401
Intel Corp.	3.400%	3/25/25	27,620	27,197
Intel Corp.	3.700%	7/29/25	23,775	23,367
Intel Corp.	2.600%	5/19/26	11,340	10,807
Intel Corp.	3.750%	3/25/27	9,400	9,096
Intel Corp.	3.750%	8/5/27	5,500	5,305
Intel Corp.	4.875%	2/10/28	18,490	18,420
Intel Corp.	1.600%	8/12/28	10,830	9,480
Intel Corp.	4.000%	8/5/29	15,500	14,798
Intel Corp.	2.450%	11/15/29	29,000	25,495
Intel Corp.	5.125%	2/10/30	13,000	13,053
Intel Corp.	3.900%	3/25/30	19,005	17,858
Intel Corp.	2.000%	8/12/31	13,750	11,194
Intel Corp.	4.150%	8/5/32	17,600	16,475
Intel Corp.	4.000%	12/15/32	9,200	8,462
Intel Corp.	5.200%	2/10/33	44,933	44,857
Intel Corp.	4.600%	3/25/40	3,274	2,953
Intel Corp.	2.800%	8/12/41	8,000	5,537
Intel Corp.	4.800%	10/1/41	12,072	10,972
Intel Corp.	4.250%	12/15/42	10,903	9,048
Intel Corp.	5.625%	2/10/43	4,000	3,963
Intel Corp.	4.900%	7/29/45	18,500	16,888
Intel Corp.	4.100%	5/19/46	21,725	17,343
Intel Corp.	3.734%	12/8/47	29,850	21,956
Intel Corp.	3.250%	11/15/49	16,650	11,165
Intel Corp.	4.750%	3/25/50	21,259	18,312
Intel Corp.	3.050%	8/12/51	7,300	4,630
Intel Corp.	4.900%	8/5/52	25,000	22,035
Intel Corp.	5.700%	2/10/53	39,186	38,549
Intel Corp.	3.100%	2/15/60	10,100	6,118
Intel Corp.	3.200%	8/12/61	7,900	4,862
Intel Corp.	5.050%	8/5/62	17,696	15,630
Intel Corp.	5.900%	2/10/63	13,365	13,359
International Business Machines Corp.	7.000%	10/30/25	7,850	8,024
International Business Machines Corp.	3.450%	2/19/26	17,464	16,973
International Business Machines Corp.	3.300%	5/15/26	37,800	36,526
International Business Machines Corp.	1.700%	5/15/27	15,092	13,761
International Business Machines Corp.	6.220%	8/1/27	1,975	2,039
International Business Machines Corp.	6.500%	1/15/28	50	53
International Business Machines Corp.	4.500%	2/6/28	22,980	22,650
International Business Machines Corp.	3.500%	5/15/29	29,255	27,348
International Business Machines Corp.	1.950%	5/15/30	18,600	15,726
International Business Machines Corp.	4.750%	2/6/33	19,285	18,761
International Business Machines Corp.	4.150%	5/15/39	27,200	23,394
International Business Machines Corp.	5.600%	11/30/39	5,823	5,913
International Business Machines Corp.	2.850%	5/15/40	7,810	5,580
International Business Machines Corp.	4.000%	6/20/42	9,000	7,355
International Business Machines Corp.	4.700%	2/19/46	1,200	1,058
International Business Machines Corp.	4.250%	5/15/49	30,865	25,089
International Business Machines Corp.	2.950%	5/15/50	12,255	7,791
International Business Machines Corp.	4.900%	7/27/52	16,571	14,790
International Business Machines Corp.	5.100%	2/6/53	13,490	12,590
Intuit Inc.	0.950%	7/15/25	4,500	4,300
Intuit Inc.	1.350%	7/15/27	4,500	4,054
Intuit Inc.	1.650%	7/15/30	9,500	7,884
Intuit Inc.	5.200%	9/15/33	10,000	10,046
Intuit Inc.	5.500%	9/15/53	4,000	4,016
Jabil Inc.	1.700%	4/15/26	5,000	4,671
Jabil Inc.	3.950%	1/12/28	6,000	5,699
Jabil Inc.	3.600%	1/15/30	6,070	5,476
Jabil Inc.	3.000%	1/15/31	10,500	8,936
Juniper Networks Inc.	1.200%	12/10/25	2,475	2,324
Juniper Networks Inc.	3.750%	8/15/29	9,025	8,393

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Juniper Networks Inc.	2.000%	12/10/30	5,600	4,543
Juniper Networks Inc.	5.950%	3/15/41	8,680	8,764
KLA Corp.	4.100%	3/15/29	11,041	10,721
KLA Corp.	4.650%	7/15/32	5,000	4,877
KLA Corp.	5.000%	3/15/49	5,125	4,789
KLA Corp.	3.300%	3/1/50	35,025	24,632
KLA Corp.	4.950%	7/15/52	12,460	11,596
KLA Corp.	5.250%	7/15/62	8,080	7,717
Kyndryl Holdings Inc.	2.050%	10/15/26	3,100	2,858
Kyndryl Holdings Inc.	2.700%	10/15/28	5,600	4,977
Kyndryl Holdings Inc.	3.150%	10/15/31	6,700	5,616
Kyndryl Holdings Inc.	6.350%	2/20/34	676	687
Kyndryl Holdings Inc.	4.100%	10/15/41	5,000	3,789
Lam Research Corp.	3.800%	3/15/25	4,901	4,842
Lam Research Corp.	3.750%	3/15/26	11,500	11,222
Lam Research Corp.	4.000%	3/15/29	11,580	11,143
Lam Research Corp.	1.900%	6/15/30	10,394	8,770
Lam Research Corp.	4.875%	3/15/49	11,046	10,086
Lam Research Corp.	2.875%	6/15/50	9,600	6,251
Lam Research Corp.	3.125%	6/15/60	4,900	3,109
Leidos Inc.	4.375%	5/15/30	6,500	6,143
Leidos Inc.	2.300%	2/15/31	32,955	27,136
Marvell Technology Inc.	1.650%	4/15/26	5,000	4,679
Marvell Technology Inc.	2.450%	4/15/28	7,000	6,318
4 Marvell Technology Inc.	4.875%	6/22/28	5,708	5,624
Marvell Technology Inc.	5.750%	2/15/29	4,675	4,773
Marvell Technology Inc.	2.950%	4/15/31	7,065	6,091
Marvell Technology Inc.	5.950%	9/15/33	6,000	6,195
Microchip Technology Inc.	4.250%	9/1/25	10,000	9,844
Micron Technology Inc.	4.975%	2/6/26	4,350	4,315
Micron Technology Inc.	4.185%	2/15/27	15,000	14,580
Micron Technology Inc.	5.375%	4/15/28	8,000	8,032
Micron Technology Inc.	5.327%	2/6/29	5,950	5,970
Micron Technology Inc.	6.750%	11/1/29	4,981	5,296
Micron Technology Inc.	4.663%	2/15/30	8,000	7,748
Micron Technology Inc.	2.703%	4/15/32	11,250	9,312
Micron Technology Inc.	5.875%	2/9/33	8,056	8,233
Micron Technology Inc.	5.875%	9/15/33	8,500	8,693
Micron Technology Inc.	3.366%	11/1/41	12,000	8,780
Micron Technology Inc.	3.477%	11/1/51	3,250	2,235
Microsoft Corp.	3.125%	11/3/25	29,950	29,218
Microsoft Corp.	2.400%	8/8/26	41,560	39,533
Microsoft Corp.	3.400%	9/15/26	8,000	7,745
Microsoft Corp.	3.300%	2/6/27	51,038	49,240
Microsoft Corp.	3.400%	6/15/27	1,700	1,635
Microsoft Corp.	1.350%	9/15/30	3,800	3,133
Microsoft Corp.	3.500%	2/12/35	23,825	21,574
Microsoft Corp.	4.200%	11/3/35	1,000	956
Microsoft Corp.	3.450%	8/8/36	46,559	40,593
Microsoft Corp.	4.100%	2/6/37	12,172	11,412
Microsoft Corp.	5.300%	2/8/41	7,000	7,491
Microsoft Corp.	3.500%	11/15/42	2,500	2,045
Microsoft Corp.	3.700%	8/8/46	44,925	36,827
Microsoft Corp.	4.500%	6/15/47	8,930	8,265
Microsoft Corp.	2.525%	6/1/50	87,159	55,027
Microsoft Corp.	2.500%	9/15/50	16,100	10,135
Microsoft Corp.	2.921%	3/17/52	69,454	47,177
Microsoft Corp.	2.675%	6/1/60	40,222	24,454
Microsoft Corp.	3.041%	3/17/62	46,066	30,478
Moody's Corp.	3.750%	3/24/25	6,000	5,915
Moody's Corp.	3.250%	1/15/28	5,500	5,200
Moody's Corp.	4.250%	2/1/29	4,000	3,888
Moody's Corp.	2.000%	8/19/31	31,750	25,788
Moody's Corp.	2.750%	8/19/41	6,000	4,145
Moody's Corp.	5.250%	7/15/44	5,515	5,281
Moody's Corp.	4.875%	12/17/48	4,000	3,582
Moody's Corp.	3.250%	5/20/50	3,225	2,205
Moody's Corp.	3.750%	2/25/52	5,000	3,756
Moody's Corp.	3.100%	11/29/61	8,400	5,145
Motorola Solutions Inc.	4.600%	2/23/28	9,917	9,741

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Motorola Solutions Inc.	5.000%	4/15/29	1,650	1,637
Motorola Solutions Inc.	4.600%	5/23/29	9,300	9,062
Motorola Solutions Inc.	2.300%	11/15/30	8,500	7,146
Motorola Solutions Inc.	2.750%	5/24/31	5,700	4,832
Motorola Solutions Inc.	5.500%	9/1/44	5,495	5,326
NetApp Inc.	2.375%	6/22/27	4,000	3,694
NetApp Inc.	2.700%	6/22/30	32,176	27,947
Nokia OYJ	6.625%	5/15/39	5,250	5,238
Nordson Corp.	5.600%	9/15/28	2,500	2,530
Nordson Corp.	5.800%	9/15/33	4,987	5,118
NVIDIA Corp.	3.200%	9/16/26	12,155	11,748
NVIDIA Corp.	1.550%	6/15/28	13,000	11,586
NVIDIA Corp.	2.850%	4/1/30	14,018	12,710
NVIDIA Corp.	2.000%	6/15/31	13,000	10,923
NVIDIA Corp.	3.500%	4/1/40	30,000	24,824
NVIDIA Corp.	3.500%	4/1/50	20,760	15,914
NVIDIA Corp.	3.700%	4/1/60	3,507	2,645
NXP BV	5.350%	3/1/26	3,500	3,492
NXP BV	3.875%	6/18/26	2,000	1,942
NXP BV	3.150%	5/1/27	8,000	7,565
NXP BV	5.550%	12/1/28	5,000	5,064
NXP BV	4.300%	6/18/29	18,000	17,273
NXP BV	3.400%	5/1/30	11,240	10,176
NXP BV	2.500%	5/11/31	16,000	13,402
NXP BV	2.650%	2/15/32	23,910	19,878
NXP BV	5.000%	1/15/33	12,000	11,706
NXP BV	3.250%	5/11/41	8,600	6,275
NXP BV	3.125%	2/15/42	4,000	2,823
NXP BV	3.250%	11/30/51	5,000	3,292
Oracle Corp.	1.650%	3/25/26	40,430	37,899
Oracle Corp.	2.650%	7/15/26	57,410	54,405
Oracle Corp.	2.800%	4/1/27	39,890	37,457
Oracle Corp.	2.300%	3/25/28	48,953	44,259
Oracle Corp.	4.500%	5/6/28	2,756	2,707
Oracle Corp.	6.150%	11/9/29	12,700	13,280
Oracle Corp.	2.950%	4/1/30	28,065	24,948
Oracle Corp.	4.650%	5/6/30	7,900	7,739
Oracle Corp.	3.250%	5/15/30	10,000	9,064
Oracle Corp.	2.875%	3/25/31	44,800	38,700
Oracle Corp.	4.900%	2/6/33	11,800	11,452
Oracle Corp.	4.300%	7/8/34	30,283	27,582
Oracle Corp.	3.900%	5/15/35	15,600	13,525
Oracle Corp.	3.850%	7/15/36	16,490	13,905
Oracle Corp.	3.800%	11/15/37	10,400	8,567
Oracle Corp.	6.500%	4/15/38	15,000	16,071
Oracle Corp.	6.125%	7/8/39	10,800	11,190
Oracle Corp.	3.600%	4/1/40	24,870	19,116
Oracle Corp.	5.375%	7/15/40	67,604	64,219
Oracle Corp.	3.650%	3/25/41	23,200	17,743
Oracle Corp.	4.500%	7/8/44	11,844	9,848
Oracle Corp.	4.125%	5/15/45	21,375	16,731
Oracle Corp.	4.000%	7/15/46	42,561	32,453
Oracle Corp.	4.000%	11/15/47	44,300	33,546
Oracle Corp.	3.600%	4/1/50	47,300	33,029
Oracle Corp.	3.950%	3/25/51	48,500	35,851
Oracle Corp.	6.900%	11/9/52	22,255	24,876
Oracle Corp.	5.550%	2/6/53	19,955	18,872
Oracle Corp.	4.375%	5/15/55	11,925	9,307
Oracle Corp.	3.850%	4/1/60	25,640	17,631
Oracle Corp.	4.100%	3/25/61	15,225	10,932
PayPal Holdings Inc.	2.650%	10/1/26	15,300	14,480
PayPal Holdings Inc.	2.850%	10/1/29	21,109	19,041
PayPal Holdings Inc.	2.300%	6/1/30	16,750	14,434
PayPal Holdings Inc.	4.400%	6/1/32	5,000	4,762
PayPal Holdings Inc.	5.150%	6/1/34	33,445	33,028
PayPal Holdings Inc.	3.250%	6/1/50	25,000	16,922
PayPal Holdings Inc.	5.050%	6/1/52	1,000	913
PayPal Holdings Inc.	5.500%	6/1/54	8,600	8,334
PayPal Holdings Inc.	5.250%	6/1/62	5,000	4,563
Qorvo Inc.	4.375%	10/15/29	9,000	8,492

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
QUALCOMM Inc.	3.250%	5/20/27	15,500	14,804
QUALCOMM Inc.	1.300%	5/20/28	19,868	17,410
QUALCOMM Inc.	2.150%	5/20/30	14,485	12,537
QUALCOMM Inc.	1.650%	5/20/32	29,298	23,084
QUALCOMM Inc.	4.250%	5/20/32	3,800	3,632
QUALCOMM Inc.	5.400%	5/20/33	7,675	7,948
QUALCOMM Inc.	4.650%	5/20/35	9,700	9,434
QUALCOMM Inc.	4.800%	5/20/45	14,570	13,466
QUALCOMM Inc.	4.300%	5/20/47	15,420	13,148
QUALCOMM Inc.	3.250%	5/20/50	6,840	4,829
QUALCOMM Inc.	4.500%	5/20/52	11,000	9,494
QUALCOMM Inc.	6.000%	5/20/53	12,000	12,902
Quanta Services Inc.	2.900%	10/1/30	9,025	7,947
RELX Capital Inc.	4.000%	3/18/29	14,177	13,624
RELX Capital Inc.	3.000%	5/22/30	5,598	5,022
RELX Capital Inc.	4.750%	5/20/32	5,325	5,156
Roper Technologies Inc.	1.000%	9/15/25	4,500	4,262
Roper Technologies Inc.	3.850%	12/15/25	9,157	8,948
Roper Technologies Inc.	3.800%	12/15/26	11,559	11,174
Roper Technologies Inc.	1.400%	9/15/27	17,709	15,766
Roper Technologies Inc.	4.200%	9/15/28	7,225	6,980
Roper Technologies Inc.	2.950%	9/15/29	10,295	9,259
Roper Technologies Inc.	2.000%	6/30/30	13,776	11,509
S&P Global Inc.	2.450%	3/1/27	6,000	5,610
S&P Global Inc.	4.750%	8/1/28	8,865	8,801
S&P Global Inc.	2.700%	3/1/29	14,000	12,682
S&P Global Inc.	4.250%	5/1/29	10,700	10,385
S&P Global Inc.	2.500%	12/1/29	5,300	4,686
S&P Global Inc.	1.250%	8/15/30	7,400	5,978
S&P Global Inc.	2.900%	3/1/32	16,000	13,829
7 S&P Global Inc.	5.250%	9/15/33	15,000	15,134
S&P Global Inc.	3.250%	12/1/49	6,500	4,562
S&P Global Inc.	3.700%	3/1/52	7,820	5,901
S&P Global Inc.	2.300%	8/15/60	7,950	4,046
S&P Global Inc.	3.900%	3/1/62	5,545	4,116
Salesforce Inc.	3.700%	4/11/28	17,050	16,441
Salesforce Inc.	1.500%	7/15/28	11,500	10,107
Salesforce Inc.	1.950%	7/15/31	21,000	17,229
Salesforce Inc.	2.700%	7/15/41	14,930	10,434
Salesforce Inc.	2.900%	7/15/51	22,600	14,562
Salesforce Inc.	3.050%	7/15/61	22,230	13,724
ServiceNow Inc.	1.400%	9/1/30	15,600	12,665
Skyworks Solutions Inc.	1.800%	6/1/26	5,800	5,393
Skyworks Solutions Inc.	3.000%	6/1/31	9,500	8,065
TD SYNnex Corp.	1.750%	8/9/26	5,000	4,615
TD SYNnex Corp.	2.375%	8/9/28	6,000	5,339
Teledyne FLIR LLC	2.500%	8/1/30	4,500	3,833
Texas Instruments Inc.	1.375%	3/12/25	7,863	7,646
Texas Instruments Inc.	1.125%	9/15/26	5,500	5,059
Texas Instruments Inc.	2.900%	11/3/27	7,497	7,043
Texas Instruments Inc.	4.600%	2/15/28	10,000	9,918
Texas Instruments Inc.	2.250%	9/4/29	12,329	10,898
Texas Instruments Inc.	1.750%	5/4/30	6,300	5,320
Texas Instruments Inc.	1.900%	9/15/31	3,900	3,221
Texas Instruments Inc.	4.900%	3/14/33	14,000	13,967
Texas Instruments Inc.	4.850%	2/8/34	4,440	4,399
Texas Instruments Inc.	3.875%	3/15/39	11,500	10,037
Texas Instruments Inc.	4.150%	5/15/48	16,533	13,705
Texas Instruments Inc.	2.700%	9/15/51	4,000	2,489
Texas Instruments Inc.	4.100%	8/16/52	3,750	3,057
Texas Instruments Inc.	5.000%	3/14/53	7,000	6,556
Texas Instruments Inc.	5.150%	2/8/54	11,700	11,191
Texas Instruments Inc.	5.050%	5/18/63	18,733	17,369
TSMC Arizona Corp.	1.750%	10/25/26	13,050	12,079
TSMC Arizona Corp.	3.875%	4/22/27	6,725	6,502
TSMC Arizona Corp.	4.125%	4/22/29	5,700	5,522
TSMC Arizona Corp.	2.500%	10/25/31	24,400	20,651
TSMC Arizona Corp.	4.250%	4/22/32	3,350	3,230
TSMC Arizona Corp.	3.125%	10/25/41	10,500	8,138
TSMC Arizona Corp.	3.250%	10/25/51	19,350	14,228

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
TSMC Arizona Corp.	4.500%	4/22/52	9,900	9,165
Verisk Analytics Inc.	4.000%	6/15/25	924	909
Verisk Analytics Inc.	4.125%	3/15/29	10,090	9,703
Verisk Analytics Inc.	5.250%	6/5/34	10,250	10,089
Verisk Analytics Inc.	3.625%	5/15/50	13,900	9,994
VMware LLC	1.400%	8/15/26	16,000	14,731
VMware LLC	4.650%	5/15/27	17,000	16,718
VMware LLC	3.900%	8/21/27	27,579	26,452
VMware LLC	1.800%	8/15/28	8,000	7,005
VMware LLC	4.700%	5/15/30	11,254	10,888
VMware LLC	2.200%	8/15/31	16,300	13,247
Western Digital Corp.	2.850%	2/1/29	5,095	4,415
Western Digital Corp.	3.100%	2/1/32	5,500	4,473
Workday Inc.	3.500%	4/1/27	14,875	14,228
Workday Inc.	3.700%	4/1/29	4,200	3,942
Workday Inc.	3.800%	4/1/32	14,000	12,579
Xilinx Inc.	2.375%	6/1/30	8,300	7,174
				6,350,790
Utilities (2.4%)				
AEP Texas Inc.	3.950%	6/1/28	9,350	8,880
AEP Texas Inc.	5.450%	5/15/29	5,000	5,027
4 AEP Texas Inc.	2.100%	7/1/30	7,857	6,540
AEP Texas Inc.	5.400%	6/1/33	1,359	1,322
AEP Texas Inc.	5.700%	5/15/34	8,650	8,590
AEP Texas Inc.	3.800%	10/1/47	3,000	2,148
4 AEP Texas Inc.	3.450%	1/15/50	4,186	2,765
AEP Texas Inc.	5.250%	5/15/52	5,000	4,466
AEP Transmission Co. LLC	5.150%	4/1/34	2,500	2,446
AEP Transmission Co. LLC	4.000%	12/1/46	4,071	3,229
AEP Transmission Co. LLC	3.750%	12/1/47	4,750	3,516
AEP Transmission Co. LLC	4.250%	9/15/48	4,350	3,492
AEP Transmission Co. LLC	3.800%	6/15/49	3,925	2,894
AEP Transmission Co. LLC	3.150%	9/15/49	9,090	5,962
4 AEP Transmission Co. LLC	3.650%	4/1/50	5,750	4,145
4 AEP Transmission Co. LLC	2.750%	8/15/51	10,200	6,107
4 AEP Transmission Co. LLC	4.500%	6/15/52	6,000	4,981
AEP Transmission Co. LLC	5.400%	3/15/53	3,355	3,211
AES Corp.	1.375%	1/15/26	9,400	8,807
AES Corp.	5.450%	6/1/28	18,000	17,966
AES Corp.	2.450%	1/15/31	9,500	7,822
4 Alabama Power Co.	3.750%	9/1/27	5,100	4,916
Alabama Power Co.	1.450%	9/15/30	8,800	7,166
Alabama Power Co.	3.050%	3/15/32	7,000	6,059
Alabama Power Co.	3.940%	9/1/32	11,365	10,443
Alabama Power Co.	5.850%	11/15/33	6,000	6,245
Alabama Power Co.	6.125%	5/15/38	1,900	1,999
Alabama Power Co.	6.000%	3/1/39	6,974	7,251
Alabama Power Co.	3.850%	12/1/42	3,350	2,675
Alabama Power Co.	4.150%	8/15/44	5,900	4,845
Alabama Power Co.	3.750%	3/1/45	6,825	5,228
Alabama Power Co.	4.300%	1/2/46	14,950	12,393
4 Alabama Power Co.	3.700%	12/1/47	5,075	3,778
Alabama Power Co.	3.450%	10/1/49	12,473	8,851
Alabama Power Co.	3.125%	7/15/51	13,924	9,220
Alabama Power Co.	3.000%	3/15/52	12,000	7,786
Algonquin Power & Utilities Corp.	5.365%	6/15/26	11,500	11,445
Ameren Corp.	3.650%	2/15/26	2,775	2,691
Ameren Corp.	5.700%	12/1/26	3,065	3,088
Ameren Corp.	1.950%	3/15/27	1,000	918
Ameren Corp.	1.750%	3/15/28	5,000	4,411
Ameren Corp.	5.000%	1/15/29	3,100	3,068
Ameren Corp.	3.500%	1/15/31	8,387	7,558
Ameren Illinois Co.	3.250%	3/1/25	2,065	2,032
Ameren Illinois Co.	3.800%	5/15/28	4,875	4,675
Ameren Illinois Co.	1.550%	11/15/30	5,000	4,045
Ameren Illinois Co.	3.850%	9/1/32	2,500	2,268
Ameren Illinois Co.	4.950%	6/1/33	6,000	5,857
Ameren Illinois Co.	4.150%	3/15/46	775	633
Ameren Illinois Co.	3.700%	12/1/47	7,336	5,476

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Ameren Illinois Co.	4.500%	3/15/49	3,950	3,373
Ameren Illinois Co.	3.250%	3/15/50	6,665	4,537
Ameren Illinois Co.	2.900%	6/15/51	3,500	2,190
Ameren Illinois Co.	5.900%	12/1/52	7,000	7,219
Ameren Illinois Co.	5.550%	7/1/54	11,550	11,333
4 American Electric Power Co. Inc.	1.000%	11/1/25	2,000	1,880
American Electric Power Co. Inc.	5.750%	11/1/27	5,641	5,735
American Electric Power Co. Inc.	3.200%	11/13/27	2,925	2,740
4 American Electric Power Co. Inc.	4.300%	12/1/28	14,244	13,673
American Electric Power Co. Inc.	5.200%	1/15/29	6,500	6,467
American Electric Power Co. Inc.	2.300%	3/1/30	4,700	4,002
American Electric Power Co. Inc.	5.950%	11/1/32	3,500	3,584
American Electric Power Co. Inc.	5.625%	3/1/33	22,340	22,289
American Electric Power Co. Inc.	3.250%	3/1/50	3,550	3,329
American Electric Power Co. Inc.	6.950%	12/15/54	9,105	9,072
4 American Electric Power Co. Inc.	7.050%	12/15/54	8,250	8,220
American Electric Power Co. Inc.	3.875%	2/15/62	7,850	7,193
American Water Capital Corp.	3.400%	3/1/25	4,500	4,433
American Water Capital Corp.	2.950%	9/1/27	11,000	10,297
American Water Capital Corp.	3.450%	6/1/29	7,120	6,629
American Water Capital Corp.	2.800%	5/1/30	3,000	2,637
American Water Capital Corp.	2.300%	6/1/31	8,000	6,622
American Water Capital Corp.	4.450%	6/1/32	8,200	7,811
American Water Capital Corp.	5.150%	3/1/34	7,500	7,431
American Water Capital Corp.	6.593%	10/15/37	6,820	7,579
American Water Capital Corp.	4.300%	12/1/42	1,000	848
American Water Capital Corp.	4.300%	9/1/45	1,525	1,280
American Water Capital Corp.	4.000%	12/1/46	1,025	807
American Water Capital Corp.	3.750%	9/1/47	11,935	9,037
American Water Capital Corp.	4.200%	9/1/48	5,293	4,293
American Water Capital Corp.	4.150%	6/1/49	4,800	3,850
American Water Capital Corp.	3.450%	5/1/50	8,599	6,067
American Water Capital Corp.	3.250%	6/1/51	9,500	6,447
American Water Capital Corp.	5.450%	3/1/54	10,885	10,513
4 Appalachian Power Co.	2.700%	4/1/31	4,000	3,358
4 Appalachian Power Co.	4.500%	8/1/32	3,524	3,256
Appalachian Power Co.	5.650%	4/1/34	12,500	12,383
Appalachian Power Co.	7.000%	4/1/38	2,480	2,719
Appalachian Power Co.	4.400%	5/15/44	8,395	6,691
Appalachian Power Co.	4.450%	6/1/45	3,125	2,510
4 Appalachian Power Co.	4.500%	3/1/49	5,420	4,283
4 Appalachian Power Co.	3.700%	5/1/50	11,945	8,253
Arizona Public Service Co.	2.950%	9/15/27	5,300	4,935
Arizona Public Service Co.	2.600%	8/15/29	3,000	2,655
Arizona Public Service Co.	6.350%	12/15/32	4,297	4,510
Arizona Public Service Co.	5.550%	8/1/33	5,000	4,960
Arizona Public Service Co.	5.700%	8/15/34	3,500	3,494
Arizona Public Service Co.	5.050%	9/1/41	1,505	1,379
Arizona Public Service Co.	4.500%	4/1/42	875	734
Arizona Public Service Co.	4.350%	11/15/45	6,130	4,984
Arizona Public Service Co.	3.750%	5/15/46	2,250	1,656
Arizona Public Service Co.	4.200%	8/15/48	4,000	3,107
Arizona Public Service Co.	3.500%	12/1/49	5,000	3,392
Arizona Public Service Co.	3.350%	5/15/50	3,590	2,392
Arizona Public Service Co.	2.650%	9/15/50	2,000	1,153
Atlantic City Electric Co.	2.300%	3/15/31	3,500	2,931
Atmos Energy Corp.	3.000%	6/15/27	5,800	5,484
Atmos Energy Corp.	2.625%	9/15/29	1,500	1,339
Atmos Energy Corp.	1.500%	1/15/31	5,500	4,409
Atmos Energy Corp.	5.450%	10/15/32	1,700	1,722
Atmos Energy Corp.	5.900%	11/15/33	9,750	10,183
Atmos Energy Corp.	5.500%	6/15/41	4,660	4,633
Atmos Energy Corp.	4.150%	1/15/43	3,435	2,872
Atmos Energy Corp.	4.125%	10/15/44	3,615	2,986
Atmos Energy Corp.	4.125%	3/15/49	7,938	6,253
Atmos Energy Corp.	3.375%	9/15/49	3,570	2,471
Atmos Energy Corp.	2.850%	2/15/52	9,304	5,757
Atmos Energy Corp.	5.750%	10/15/52	6,000	6,076
Atmos Energy Corp.	6.200%	11/15/53	11,600	12,504
Avangrid Inc.	3.800%	6/1/29	3,900	3,628

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Avista Corp.	4.350%	6/1/48	8,200	6,777
Avista Corp.	4.000%	4/1/52	4,000	3,000
Baltimore Gas & Electric Co.	2.400%	8/15/26	8,600	8,121
Baltimore Gas & Electric Co.	2.250%	6/15/31	6,000	4,998
4 Baltimore Gas & Electric Co.	5.300%	6/1/34	7,525	7,479
Baltimore Gas & Electric Co.	6.350%	10/1/36	3,551	3,765
4 Baltimore Gas & Electric Co.	3.750%	8/15/47	4,450	3,325
Baltimore Gas & Electric Co.	2.900%	6/15/50	4,600	2,888
Baltimore Gas & Electric Co.	4.550%	6/1/52	13,000	10,853
Baltimore Gas & Electric Co.	5.400%	6/1/53	8,387	8,019
4 Baltimore Gas & Electric Co.	5.650%	6/1/54	10,000	9,883
Berkshire Hathaway Energy Co.	3.250%	4/15/28	775	727
Berkshire Hathaway Energy Co.	3.700%	7/15/30	11,700	10,884
Berkshire Hathaway Energy Co.	1.650%	5/15/31	7,498	5,966
Berkshire Hathaway Energy Co.	6.125%	4/1/36	14,300	14,986
Berkshire Hathaway Energy Co.	5.950%	5/15/37	3,292	3,403
Berkshire Hathaway Energy Co.	5.150%	11/15/43	7,875	7,411
Berkshire Hathaway Energy Co.	4.500%	2/1/45	5,475	4,768
Berkshire Hathaway Energy Co.	3.800%	7/15/48	8,148	5,999
Berkshire Hathaway Energy Co.	4.450%	1/15/49	4,006	3,276
Berkshire Hathaway Energy Co.	4.250%	10/15/50	25,738	20,190
Berkshire Hathaway Energy Co.	2.850%	5/15/51	11,045	6,747
Berkshire Hathaway Energy Co.	4.600%	5/1/53	10,500	8,722
Black Hills Corp.	3.950%	1/15/26	4,300	4,195
Black Hills Corp.	3.150%	1/15/27	3,375	3,198
Black Hills Corp.	5.950%	3/15/28	2,500	2,555
Black Hills Corp.	3.050%	10/15/29	2,905	2,584
Black Hills Corp.	2.500%	6/15/30	5,000	4,212
Black Hills Corp.	4.350%	5/1/33	4,745	4,263
Black Hills Corp.	6.150%	5/15/34	14,500	14,787
Black Hills Corp.	6.000%	1/15/35	5,550	5,585
Black Hills Corp.	4.200%	9/15/46	3,200	2,484
4 CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	9,900	9,337
4 CenterPoint Energy Houston Electric LLC	3.000%	2/1/27	200	191
CenterPoint Energy Houston Electric LLC	5.200%	10/1/28	4,000	4,033
4 CenterPoint Energy Houston Electric LLC	2.350%	4/1/31	4,100	3,449
4 CenterPoint Energy Houston Electric LLC	3.000%	3/1/32	4,000	3,448
4 CenterPoint Energy Houston Electric LLC	4.450%	10/1/32	2,500	2,365
4 CenterPoint Energy Houston Electric LLC	6.950%	3/15/33	100	111
CenterPoint Energy Houston Electric LLC	4.950%	4/1/33	6,250	6,093
CenterPoint Energy Houston Electric LLC	5.150%	3/1/34	4,295	4,259
CenterPoint Energy Houston Electric LLC	3.550%	8/1/42	3,200	2,472
CenterPoint Energy Houston Electric LLC	4.500%	4/1/44	450	391
CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	3,775	2,956
4 CenterPoint Energy Houston Electric LLC	4.250%	2/1/49	3,050	2,487
4 CenterPoint Energy Houston Electric LLC	2.900%	7/1/50	8,700	5,571
4 CenterPoint Energy Houston Electric LLC	3.350%	4/1/51	7,000	4,858
4 CenterPoint Energy Houston Electric LLC	3.600%	3/1/52	8,650	6,246
4 CenterPoint Energy Houston Electric LLC	4.850%	10/1/52	5,521	4,904
CenterPoint Energy Houston Electric LLC	5.300%	4/1/53	2,400	2,297
CenterPoint Energy Inc.	1.450%	6/1/26	4,472	4,156
CenterPoint Energy Inc.	5.250%	8/10/26	3,500	3,492
CenterPoint Energy Inc.	4.250%	11/1/28	1,094	1,044
CenterPoint Energy Inc.	5.400%	6/1/29	13,500	13,551
CenterPoint Energy Inc.	2.950%	3/1/30	7,230	6,401
CenterPoint Energy Inc.	2.650%	6/1/31	3,000	2,525
CenterPoint Energy Inc.	3.700%	9/1/49	4,075	2,925
CenterPoint Energy Resources Corp.	5.250%	3/1/28	4,500	4,516
CenterPoint Energy Resources Corp.	4.000%	4/1/28	7,040	6,755
CenterPoint Energy Resources Corp.	1.750%	10/1/30	5,000	4,078
CenterPoint Energy Resources Corp.	4.400%	7/1/32	13,250	12,438
CenterPoint Energy Resources Corp.	5.400%	3/1/33	20,210	20,199
CenterPoint Energy Resources Corp.	5.400%	7/1/34	2,200	2,178
CenterPoint Energy Resources Corp.	5.850%	1/15/41	4,775	4,871
CenterPoint Energy Resources Corp.	4.100%	9/1/47	3,300	2,585
Cleco Corporate Holdings LLC	3.743%	5/1/26	6,100	5,871
Cleco Corporate Holdings LLC	4.973%	5/1/46	3,025	2,489
Cleveland Electric Illuminating Co.	5.950%	12/15/36	4,539	4,583
CMS Energy Corp.	3.000%	5/15/26	3,231	3,092
CMS Energy Corp.	3.450%	8/15/27	2,975	2,831

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	CMS Energy Corp.	4.875%	3/1/44	8,205	7,390
	CMS Energy Corp.	4.750%	6/1/50	4,100	3,750
	CMS Energy Corp.	3.750%	12/1/50	2,000	1,665
	Commonwealth Edison Co.	2.550%	6/15/26	2,625	2,500
4	Commonwealth Edison Co.	2.950%	8/15/27	3,075	2,884
	Commonwealth Edison Co.	3.700%	8/15/28	11,173	10,618
4	Commonwealth Edison Co.	3.150%	3/15/32	6,000	5,239
	Commonwealth Edison Co.	4.900%	2/1/33	2,500	2,440
	Commonwealth Edison Co.	5.300%	6/1/34	2,400	2,400
	Commonwealth Edison Co.	5.900%	3/15/36	4,020	4,167
	Commonwealth Edison Co.	6.450%	1/15/38	3,770	4,079
	Commonwealth Edison Co.	3.800%	10/1/42	11,353	8,932
	Commonwealth Edison Co.	4.600%	8/15/43	2,500	2,182
	Commonwealth Edison Co.	3.700%	3/1/45	5,650	4,297
	Commonwealth Edison Co.	4.350%	11/15/45	6,495	5,446
	Commonwealth Edison Co.	3.650%	6/15/46	6,595	4,896
4	Commonwealth Edison Co.	3.750%	8/15/47	6,000	4,513
	Commonwealth Edison Co.	4.000%	3/1/49	10,274	7,947
4	Commonwealth Edison Co.	3.200%	11/15/49	7,525	5,007
	Commonwealth Edison Co.	3.000%	3/1/50	12,000	7,679
4	Commonwealth Edison Co.	3.125%	3/15/51	7,000	4,564
4	Commonwealth Edison Co.	3.850%	3/15/52	8,400	6,218
	Commonwealth Edison Co.	5.300%	2/1/53	3,500	3,308
	Commonwealth Edison Co.	5.650%	6/1/54	3,250	3,234
4	Connecticut Light & Power Co.	0.750%	12/1/25	3,700	3,470
4	Connecticut Light & Power Co.	3.200%	3/15/27	5,200	4,959
4	Connecticut Light & Power Co.	2.050%	7/1/31	2,700	2,201
	Connecticut Light & Power Co.	4.900%	7/1/33	3,000	2,915
	Connecticut Light & Power Co.	4.300%	4/15/44	5,430	4,578
4	Connecticut Light & Power Co.	4.150%	6/1/45	4,650	3,810
	Connecticut Light & Power Co.	4.000%	4/1/48	8,355	6,660
	Connecticut Light & Power Co.	5.250%	1/15/53	5,220	4,988
4	Consolidated Edison Co. of New York Inc.	3.125%	11/15/27	3,175	2,977
	Consolidated Edison Co. of New York Inc.	2.400%	6/15/31	20,792	17,556
	Consolidated Edison Co. of New York Inc.	5.200%	3/1/33	5,170	5,160
	Consolidated Edison Co. of New York Inc.	5.500%	3/15/34	5,000	5,081
	Consolidated Edison Co. of New York Inc.	5.375%	5/15/34	3,000	3,014
4	Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	2,050	2,030
4	Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	9,765	10,031
4	Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	1,728	1,833
4	Consolidated Edison Co. of New York Inc.	6.300%	8/15/37	810	859
4	Consolidated Edison Co. of New York Inc.	6.750%	4/1/38	9,525	10,544
4	Consolidated Edison Co. of New York Inc.	5.500%	12/1/39	8,525	8,402
	Consolidated Edison Co. of New York Inc.	5.700%	6/15/40	5,535	5,519
4	Consolidated Edison Co. of New York Inc.	4.200%	3/15/42	118	97
	Consolidated Edison Co. of New York Inc.	3.950%	3/1/43	7,077	5,650
	Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	11,646	9,922
	Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	7,732	6,517
	Consolidated Edison Co. of New York Inc.	3.850%	6/15/46	7,500	5,741
4	Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	17,025	13,130
4	Consolidated Edison Co. of New York Inc.	4.650%	12/1/48	7,500	6,384
4	Consolidated Edison Co. of New York Inc.	4.125%	5/15/49	2,175	1,717
4	Consolidated Edison Co. of New York Inc.	3.950%	4/1/50	1,828	1,428
	Consolidated Edison Co. of New York Inc.	3.200%	12/1/51	1,932	1,272
	Consolidated Edison Co. of New York Inc.	6.150%	11/15/52	9,865	10,455
	Consolidated Edison Co. of New York Inc.	5.900%	11/15/53	10,000	10,238
	Consolidated Edison Co. of New York Inc.	5.700%	5/15/54	10,300	10,278
	Consolidated Edison Co. of New York Inc.	4.625%	12/1/54	5,000	4,232
4	Consolidated Edison Co. of New York Inc.	4.300%	12/1/56	7,430	5,847
4	Consolidated Edison Co. of New York Inc.	4.000%	11/15/57	2,800	2,103
	Consolidated Edison Co. of New York Inc.	4.500%	5/15/58	22,972	18,726
	Consolidated Edison Co. of New York Inc.	3.700%	11/15/59	7,500	5,212
	Consolidated Edison Co. of New York Inc.	3.600%	6/15/61	9,680	6,648
	Constellation Energy Generation LLC	5.600%	3/1/28	7,704	7,803
	Constellation Energy Generation LLC	5.800%	3/1/33	15,400	15,728
	Constellation Energy Generation LLC	6.125%	1/15/34	4,000	4,170
	Constellation Energy Generation LLC	6.250%	10/1/39	4,321	4,462
	Constellation Energy Generation LLC	5.750%	10/1/41	7,650	7,527
	Constellation Energy Generation LLC	5.600%	6/15/42	10,048	9,696
	Constellation Energy Generation LLC	6.500%	10/1/53	9,750	10,362

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Constellation Energy Generation LLC	5.750%	3/15/54	19,050	18,467
Consumers Energy Co.	4.650%	3/1/28	2,500	2,477
Consumers Energy Co.	3.800%	11/15/28	3,000	2,861
Consumers Energy Co.	4.900%	2/15/29	8,864	8,828
Consumers Energy Co.	4.600%	5/30/29	4,500	4,428
Consumers Energy Co.	3.600%	8/15/32	1,029	924
Consumers Energy Co.	4.625%	5/15/33	2,000	1,915
Consumers Energy Co.	3.950%	5/15/43	13,680	11,101
Consumers Energy Co.	3.250%	8/15/46	3,325	2,411
Consumers Energy Co.	3.950%	7/15/47	2,950	2,365
Consumers Energy Co.	4.050%	5/15/48	6,300	5,123
Consumers Energy Co.	4.350%	4/15/49	2,400	2,023
Consumers Energy Co.	3.100%	8/15/50	10,250	7,065
Consumers Energy Co.	3.500%	8/1/51	14,200	10,410
Consumers Energy Co.	2.650%	8/15/52	1,433	884
Consumers Energy Co.	4.200%	9/1/52	4,204	3,400
Consumers Energy Co.	2.500%	5/1/60	3,083	1,740
Delmarva Power & Light Co.	4.150%	5/15/45	5,425	4,322
Dominion Energy Inc.	3.900%	10/1/25	3,550	3,476
4 Dominion Energy Inc.	1.450%	4/15/26	10,100	9,410
4 Dominion Energy Inc.	2.850%	8/15/26	9,650	9,160
Dominion Energy Inc.	4.250%	6/1/28	2,494	2,409
4 Dominion Energy Inc.	3.375%	4/1/30	18,424	16,641
4 Dominion Energy Inc.	2.250%	8/15/31	8,000	6,510
4 Dominion Energy Inc.	4.350%	8/15/32	3,708	3,456
Dominion Energy Inc.	5.375%	11/15/32	10,000	9,918
4 Dominion Energy Inc.	6.300%	3/15/33	3,175	3,283
4 Dominion Energy Inc.	5.250%	8/1/33	6,000	5,857
4 Dominion Energy Inc.	5.950%	6/15/35	7,360	7,470
Dominion Energy Inc.	7.000%	6/15/38	3,600	3,913
4 Dominion Energy Inc.	3.300%	4/15/41	6,100	4,403
4 Dominion Energy Inc.	4.900%	8/1/41	10,135	8,917
4 Dominion Energy Inc.	4.050%	9/15/42	5,214	4,082
Dominion Energy Inc.	4.700%	12/1/44	3,375	2,856
4 Dominion Energy Inc.	4.600%	3/15/49	3,100	2,575
4 Dominion Energy Inc.	4.850%	8/15/52	3,426	2,948
4 Dominion Energy Inc.	7.000%	6/1/54	2,325	2,423
4 Dominion Energy Inc.	6.875%	2/1/55	2,800	2,861
4 Dominion Energy South Carolina Inc.	2.300%	12/1/31	3,500	2,880
Dominion Energy South Carolina Inc.	6.625%	2/1/32	2,525	2,743
Dominion Energy South Carolina Inc.	5.300%	5/15/33	2,300	2,302
Dominion Energy South Carolina Inc.	6.050%	1/15/38	5,692	5,922
Dominion Energy South Carolina Inc.	5.450%	2/1/41	1,525	1,488
Dominion Energy South Carolina Inc.	4.600%	6/15/43	6,458	5,605
Dominion Energy South Carolina Inc.	5.100%	6/1/65	10,550	9,366
DTE Electric Co.	3.375%	3/1/25	150	148
DTE Electric Co.	4.850%	12/1/26	5,600	5,595
4 DTE Electric Co.	1.900%	4/1/28	6,400	5,733
DTE Electric Co.	2.250%	3/1/30	20,951	18,087
4 DTE Electric Co.	2.625%	3/1/31	7,985	6,884
DTE Electric Co.	5.200%	4/1/33	24,500	24,465
DTE Electric Co.	5.200%	3/1/34	5,600	5,582
4 DTE Electric Co.	4.000%	4/1/43	1,971	1,617
DTE Electric Co.	3.700%	3/15/45	5,750	4,432
DTE Electric Co.	3.700%	6/1/46	2,000	1,526
DTE Electric Co.	3.750%	8/15/47	6,927	5,247
DTE Electric Co.	3.950%	3/1/49	8,800	6,933
DTE Electric Co.	2.950%	3/1/50	4,450	2,867
4 DTE Electric Co.	3.250%	4/1/51	5,000	3,374
DTE Electric Co.	5.400%	4/1/53	19,061	18,609
DTE Energy Co.	2.850%	10/1/26	33,494	31,714
DTE Energy Co.	4.875%	6/1/28	4,685	4,610
DTE Energy Co.	5.100%	3/1/29	13,650	13,543
4 DTE Energy Co.	3.400%	6/15/29	14,552	13,336
DTE Energy Co.	2.950%	3/1/30	2,625	2,310
DTE Energy Co.	5.850%	6/1/34	6,500	6,595
Duke Energy Carolinas LLC	2.950%	12/1/26	625	596
Duke Energy Carolinas LLC	3.950%	11/15/28	7,000	6,729
4 Duke Energy Carolinas LLC	6.000%	12/1/28	3,694	3,806
Duke Energy Carolinas LLC	2.450%	8/15/29	6,000	5,289

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Duke Energy Carolinas LLC	2.450%	2/1/30	6,100	5,333
Duke Energy Carolinas LLC	2.550%	4/15/31	7,150	6,090
Duke Energy Carolinas LLC	2.850%	3/15/32	5,000	4,282
Duke Energy Carolinas LLC	6.450%	10/15/32	6,575	7,031
Duke Energy Carolinas LLC	4.950%	1/15/33	14,000	13,772
Duke Energy Carolinas LLC	4.850%	1/15/34	8,000	7,743
Duke Energy Carolinas LLC	6.100%	6/1/37	5,525	5,682
Duke Energy Carolinas LLC	6.000%	1/15/38	3,975	4,133
Duke Energy Carolinas LLC	6.050%	4/15/38	6,175	6,429
Duke Energy Carolinas LLC	5.300%	2/15/40	9,590	9,268
Duke Energy Carolinas LLC	4.250%	12/15/41	6,825	5,712
Duke Energy Carolinas LLC	4.000%	9/30/42	6,470	5,209
Duke Energy Carolinas LLC	3.750%	6/1/45	4,925	3,704
Duke Energy Carolinas LLC	3.875%	3/15/46	11,224	8,600
Duke Energy Carolinas LLC	3.700%	12/1/47	6,135	4,500
Duke Energy Carolinas LLC	3.950%	3/15/48	9,613	7,401
Duke Energy Carolinas LLC	3.200%	8/15/49	11,715	7,852
Duke Energy Carolinas LLC	3.450%	4/15/51	8,500	5,931
Duke Energy Carolinas LLC	3.550%	3/15/52	6,200	4,363
Duke Energy Carolinas LLC	5.350%	1/15/53	10,000	9,499
Duke Energy Carolinas LLC	5.400%	1/15/54	9,000	8,625
Duke Energy Corp.	0.900%	9/15/25	6,548	6,199
Duke Energy Corp.	5.000%	12/8/25	2,000	1,991
Duke Energy Corp.	2.650%	9/1/26	12,480	11,802
Duke Energy Corp.	3.150%	8/15/27	7,775	7,329
Duke Energy Corp.	5.000%	12/8/27	4,930	4,903
Duke Energy Corp.	4.300%	3/15/28	13,400	13,003
Duke Energy Corp.	3.400%	6/15/29	5,000	4,622
Duke Energy Corp.	2.450%	6/1/30	15,000	12,893
Duke Energy Corp.	2.550%	6/15/31	7,400	6,197
Duke Energy Corp.	4.500%	8/15/32	10,000	9,354
Duke Energy Corp.	5.750%	9/15/33	15,000	15,243
Duke Energy Corp.	5.450%	6/15/34	16,375	16,196
Duke Energy Corp.	3.300%	6/15/41	2,655	1,926
Duke Energy Corp.	4.800%	12/15/45	9,966	8,565
Duke Energy Corp.	3.750%	9/1/46	18,234	13,280
Duke Energy Corp.	3.950%	8/15/47	13,187	9,805
Duke Energy Corp.	4.200%	6/15/49	6,234	4,793
Duke Energy Corp.	3.500%	6/15/51	7,100	4,789
Duke Energy Corp.	5.000%	8/15/52	21,754	18,910
Duke Energy Corp.	6.100%	9/15/53	10,000	10,156
Duke Energy Corp.	5.800%	6/15/54	16,150	15,699
Duke Energy Corp.	3.250%	1/15/82	4,000	3,592
Duke Energy Florida LLC	3.200%	1/15/27	11,425	10,911
Duke Energy Florida LLC	3.800%	7/15/28	4,825	4,609
Duke Energy Florida LLC	2.500%	12/1/29	9,057	7,987
Duke Energy Florida LLC	1.750%	6/15/30	7,100	5,889
Duke Energy Florida LLC	2.400%	12/15/31	7,340	6,090
Duke Energy Florida LLC	5.875%	11/15/33	4,500	4,675
Duke Energy Florida LLC	6.350%	9/15/37	3,275	3,478
Duke Energy Florida LLC	6.400%	6/15/38	5,150	5,520
Duke Energy Florida LLC	5.650%	4/1/40	6,300	6,260
Duke Energy Florida LLC	3.850%	11/15/42	1,000	794
Duke Energy Florida LLC	3.400%	10/1/46	6,665	4,676
Duke Energy Florida LLC	4.200%	7/15/48	3,550	2,849
Duke Energy Florida LLC	3.000%	12/15/51	14,300	9,000
Duke Energy Florida LLC	5.950%	11/15/52	12,595	12,848
Duke Energy Florida LLC	6.200%	11/15/53	6,595	6,993
4 Duke Energy Florida Project Finance LLC	2.538%	9/1/29	2,610	2,455
Duke Energy Indiana LLC	5.250%	3/1/34	2,000	1,994
Duke Energy Indiana LLC	6.120%	10/15/35	2,740	2,894
Duke Energy Indiana LLC	6.350%	8/15/38	3,725	3,971
Duke Energy Indiana LLC	6.450%	4/1/39	968	1,043
4 Duke Energy Indiana LLC	4.900%	7/15/43	4,960	4,428
Duke Energy Indiana LLC	3.750%	5/15/46	15,440	11,695
4 Duke Energy Indiana LLC	3.250%	10/1/49	8,235	5,532
Duke Energy Indiana LLC	2.750%	4/1/50	4,630	2,789
Duke Energy Ohio Inc.	3.650%	2/1/29	7,265	6,854
Duke Energy Ohio Inc.	2.125%	6/1/30	2,700	2,279
Duke Energy Ohio Inc.	5.250%	4/1/33	7,583	7,516

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Duke Energy Ohio Inc.	3.700%	6/15/46	4,766	3,493
Duke Energy Ohio Inc.	4.300%	2/1/49	5,800	4,654
Duke Energy Ohio Inc.	5.650%	4/1/53	1,340	1,294
Duke Energy Ohio Inc.	5.550%	3/15/54	5,000	4,817
Duke Energy Progress LLC	3.250%	8/15/25	10,966	10,723
Duke Energy Progress LLC	3.700%	9/1/28	5,650	5,385
Duke Energy Progress LLC	3.450%	3/15/29	11,912	11,113
Duke Energy Progress LLC	2.000%	8/15/31	14,400	11,734
Duke Energy Progress LLC	3.400%	4/1/32	5,000	4,416
Duke Energy Progress LLC	5.250%	3/15/33	4,000	3,989
Duke Energy Progress LLC	5.100%	3/15/34	11,000	10,914
Duke Energy Progress LLC	6.300%	4/1/38	4,220	4,482
Duke Energy Progress LLC	4.100%	5/15/42	6,425	5,247
Duke Energy Progress LLC	4.100%	3/15/43	6,345	5,126
Duke Energy Progress LLC	4.375%	3/30/44	6,175	5,125
Duke Energy Progress LLC	4.150%	12/1/44	3,825	3,072
Duke Energy Progress LLC	4.200%	8/15/45	3,425	2,761
Duke Energy Progress LLC	3.700%	10/15/46	4,200	3,108
Duke Energy Progress LLC	3.600%	9/15/47	2,825	2,040
Duke Energy Progress LLC	2.500%	8/15/50	2,400	1,379
Duke Energy Progress LLC	2.900%	8/15/51	10,923	6,760
Duke Energy Progress LLC	4.000%	4/1/52	4,000	3,026
Duke Energy Progress LLC	5.350%	3/15/53	4,495	4,217
4 Duke Energy Progress NC Storm Funding LLC	1.295%	7/1/28	2,398	2,194
4 Duke Energy Progress NC Storm Funding LLC	2.387%	7/1/37	3,400	2,744
4 Duke Energy Progress NC Storm Funding LLC	2.799%	7/1/41	3,425	2,548
7 East Ohio Gas Co.	2.000%	6/15/30	1,000	828
Edison International	4.700%	8/15/25	5,000	4,941
Edison International	5.750%	6/15/27	3,000	3,028
Edison International	4.125%	3/15/28	5,197	4,964
Edison International	5.250%	11/15/28	5,000	4,955
Edison International	5.450%	6/15/29	6,025	6,023
Edison International	6.950%	11/15/29	1,000	1,063
El Paso Electric Co.	6.000%	5/15/35	800	803
El Paso Electric Co.	5.000%	12/1/44	3,200	2,702
Emera US Finance LP	3.550%	6/15/26	1,049	1,006
Emera US Finance LP	4.750%	6/15/46	11,925	9,808
Enel Americas SA	4.000%	10/25/26	4,115	3,955
Enel Chile SA	4.875%	6/12/28	10,875	10,515
Entergy Arkansas LLC	3.500%	4/1/26	4,125	4,008
Entergy Arkansas LLC	4.000%	6/1/28	2,000	1,926
Entergy Arkansas LLC	5.150%	1/15/33	4,500	4,443
Entergy Arkansas LLC	5.300%	9/15/33	4,615	4,589
Entergy Arkansas LLC	5.450%	6/1/34	1,100	1,102
Entergy Arkansas LLC	4.200%	4/1/49	4,668	3,714
Entergy Arkansas LLC	2.650%	6/15/51	6,000	3,485
Entergy Arkansas LLC	3.350%	6/15/52	5,000	3,358
Entergy Arkansas LLC	5.750%	6/1/54	5,555	5,510
Entergy Corp.	0.900%	9/15/25	7,500	7,098
Entergy Corp.	2.950%	9/1/26	8,900	8,441
Entergy Corp.	1.900%	6/15/28	7,000	6,166
Entergy Corp.	2.800%	6/15/30	9,541	8,326
Entergy Corp.	2.400%	6/15/31	6,000	4,951
Entergy Corp.	3.750%	6/15/50	9,319	6,583
Entergy Corp.	7.125%	12/1/54	8,500	8,435
Entergy Louisiana LLC	2.400%	10/1/26	4,235	3,982
Entergy Louisiana LLC	3.120%	9/1/27	5,600	5,284
Entergy Louisiana LLC	3.250%	4/1/28	4,700	4,402
Entergy Louisiana LLC	1.600%	12/15/30	3,200	2,573
Entergy Louisiana LLC	3.050%	6/1/31	7,055	6,143
Entergy Louisiana LLC	2.350%	6/15/32	10,000	8,130
Entergy Louisiana LLC	4.000%	3/15/33	12,845	11,562
Entergy Louisiana LLC	5.350%	3/15/34	5,850	5,806
Entergy Louisiana LLC	3.100%	6/15/41	5,706	4,113
Entergy Louisiana LLC	4.950%	1/15/45	5,325	4,703
Entergy Louisiana LLC	4.200%	9/1/48	14,306	11,336
Entergy Louisiana LLC	4.200%	4/1/50	6,200	4,870
Entergy Louisiana LLC	2.900%	3/15/51	9,738	5,899
Entergy Louisiana LLC	4.750%	9/15/52	2,140	1,841
Entergy Louisiana LLC	5.700%	3/15/54	10,600	10,447

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Entergy Mississippi LLC	2.850%	6/1/28	8,225	7,561
Entergy Mississippi LLC	5.000%	9/1/33	4,000	3,877
Entergy Mississippi LLC	3.850%	6/1/49	8,025	5,910
Entergy Mississippi LLC	5.850%	6/1/54	5,350	5,329
Entergy Texas Inc.	4.000%	3/30/29	2,000	1,912
Entergy Texas Inc.	1.750%	3/15/31	6,000	4,837
Entergy Texas Inc.	3.550%	9/30/49	7,585	5,399
Entergy Texas Inc.	5.800%	9/1/53	2,000	1,999
Essential Utilities Inc.	3.566%	5/1/29	4,000	3,713
Essential Utilities Inc.	2.704%	4/15/30	6,000	5,216
Essential Utilities Inc.	5.375%	1/15/34	5,000	4,914
Essential Utilities Inc.	4.276%	5/1/49	4,300	3,403
Essential Utilities Inc.	3.351%	4/15/50	5,000	3,361
Essential Utilities Inc.	5.300%	5/1/52	15,000	13,690
Evergy Inc.	2.900%	9/15/29	10,500	9,381
Evergy Kansas Central Inc.	2.550%	7/1/26	6,250	5,941
Evergy Kansas Central Inc.	3.100%	4/1/27	4,500	4,280
Evergy Kansas Central Inc.	4.100%	4/1/43	4,055	3,284
Evergy Kansas Central Inc.	4.250%	12/1/45	3,910	3,198
Evergy Kansas Central Inc.	3.250%	9/1/49	4,700	3,128
Evergy Kansas Central Inc.	3.450%	4/15/50	11,256	7,746
Evergy Kansas Central Inc.	5.700%	3/15/53	4,255	4,172
4 Evergy Metro Inc.	2.250%	6/1/30	3,300	2,806
Evergy Metro Inc.	5.400%	4/1/34	8,000	7,942
Evergy Metro Inc.	5.300%	10/1/41	5,355	5,046
Evergy Metro Inc.	4.200%	6/15/47	5,255	4,207
Evergy Metro Inc.	4.200%	3/15/48	3,000	2,385
7 Evergy Missouri West Inc.	5.650%	6/1/34	3,250	3,262
4 Eversource Energy	0.800%	8/15/25	5,600	5,306
Eversource Energy	2.900%	3/1/27	7,200	6,761
Eversource Energy	4.600%	7/1/27	5,000	4,895
4 Eversource Energy	3.300%	1/15/28	8,850	8,259
Eversource Energy	5.450%	3/1/28	13,200	13,241
4 Eversource Energy	4.250%	4/1/29	6,205	5,910
4 Eversource Energy	1.650%	8/15/30	9,510	7,676
Eversource Energy	2.550%	3/15/31	3,500	2,909
Eversource Energy	5.850%	4/15/31	10,000	10,135
Eversource Energy	3.375%	3/1/32	14,500	12,454
Eversource Energy	5.125%	5/15/33	7,500	7,191
Eversource Energy	5.500%	1/1/34	12,500	12,262
Eversource Energy	5.950%	7/15/34	13,750	13,883
Eversource Energy	3.450%	1/15/50	10,850	7,427
Exelon Corp.	3.400%	4/15/26	7,075	6,847
Exelon Corp.	2.750%	3/15/27	7,000	6,562
Exelon Corp.	5.150%	3/15/28	10,500	10,471
Exelon Corp.	5.150%	3/15/29	8,000	7,973
Exelon Corp.	4.050%	4/15/30	15,150	14,227
Exelon Corp.	3.350%	3/15/32	16,727	14,647
Exelon Corp.	5.300%	3/15/33	3,093	3,071
Exelon Corp.	5.450%	3/15/34	4,500	4,468
4 Exelon Corp.	4.950%	6/15/35	9,790	9,116
Exelon Corp.	5.625%	6/15/35	5,880	5,866
Exelon Corp.	5.100%	6/15/45	6,725	6,111
Exelon Corp.	4.450%	4/15/46	12,626	10,423
Exelon Corp.	4.700%	4/15/50	13,011	10,991
Exelon Corp.	4.100%	3/15/52	10,660	8,178
Exelon Corp.	5.600%	3/15/53	4,720	4,541
4 FirstEnergy Corp.	4.150%	7/15/27	15,545	14,910
FirstEnergy Corp.	2.650%	3/1/30	3,429	2,976
4 FirstEnergy Corp.	2.250%	9/1/30	5,850	4,898
4 FirstEnergy Corp.	5.100%	7/15/47	11,000	9,401
4 FirstEnergy Corp.	3.400%	3/1/50	18,300	12,150
Florida Power & Light Co.	3.125%	12/1/25	6,000	5,824
Florida Power & Light Co.	4.450%	5/15/26	7,500	7,411
4 Florida Power & Light Co.	3.300%	5/30/27	2,325	2,214
Florida Power & Light Co.	5.050%	4/1/28	12,555	12,604
Florida Power & Light Co.	4.400%	5/15/28	9,000	8,839
Florida Power & Light Co.	5.150%	6/15/29	7,500	7,566
Florida Power & Light Co.	4.625%	5/15/30	9,000	8,818
Florida Power & Light Co.	2.450%	2/3/32	21,895	18,249

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Florida Power & Light Co.	5.100%	4/1/33	13,000	12,942
Florida Power & Light Co.	4.800%	5/15/33	4,613	4,486
Florida Power & Light Co.	5.625%	4/1/34	1,950	2,009
Florida Power & Light Co.	5.300%	6/15/34	4,175	4,211
Florida Power & Light Co.	5.650%	2/1/37	3,379	3,444
Florida Power & Light Co.	5.950%	2/1/38	3,250	3,413
Florida Power & Light Co.	5.960%	4/1/39	11,319	11,806
Florida Power & Light Co.	5.250%	2/1/41	975	952
Florida Power & Light Co.	4.125%	2/1/42	5,425	4,574
Florida Power & Light Co.	4.050%	6/1/42	4,600	3,840
Florida Power & Light Co.	3.800%	12/15/42	1,535	1,223
Florida Power & Light Co.	4.050%	10/1/44	2,973	2,437
Florida Power & Light Co.	3.950%	3/1/48	19,054	15,002
Florida Power & Light Co.	3.990%	3/1/49	9,122	7,216
Florida Power & Light Co.	3.150%	10/1/49	9,675	6,579
Florida Power & Light Co.	2.875%	12/4/51	15,500	9,845
Florida Power & Light Co.	5.300%	4/1/53	8,100	7,800
Florida Power & Light Co.	5.600%	6/15/54	13,500	13,643
Fortis Inc.	3.055%	10/4/26	13,973	13,257
Georgia Power Co.	3.250%	4/1/26	8,250	7,974
Georgia Power Co.	5.004%	2/23/27	8,025	8,005
Georgia Power Co.	3.250%	3/30/27	3,500	3,330
Georgia Power Co.	4.650%	5/16/28	13,000	12,813
4 Georgia Power Co.	2.650%	9/15/29	10,000	8,910
Georgia Power Co.	4.950%	5/17/33	20,468	19,968
Georgia Power Co.	5.250%	3/15/34	7,950	7,928
4 Georgia Power Co.	4.750%	9/1/40	5,425	4,888
Georgia Power Co.	4.300%	3/15/42	11,290	9,589
Georgia Power Co.	4.300%	3/15/43	2,555	2,125
4 Georgia Power Co.	3.700%	1/30/50	2,400	1,769
4 Georgia Power Co.	3.250%	3/15/51	7,500	5,090
Iberdrola International BV	6.750%	7/15/36	3,835	4,299
4 Idaho Power Co.	5.500%	3/15/53	2,100	2,002
4 Idaho Power Co.	5.800%	4/1/54	5,750	5,707
Indiana Michigan Power Co.	3.850%	5/15/28	3,000	2,854
Indiana Michigan Power Co.	6.050%	3/15/37	3,890	4,025
4 Indiana Michigan Power Co.	4.550%	3/15/46	11,055	9,281
4 Indiana Michigan Power Co.	3.750%	7/1/47	6,454	4,756
Indiana Michigan Power Co.	4.250%	8/15/48	490	390
Indiana Michigan Power Co.	3.250%	5/1/51	5,500	3,618
Indiana Michigan Power Co.	5.625%	4/1/53	2,500	2,431
Interstate Power & Light Co.	4.100%	9/26/28	4,570	4,383
Interstate Power & Light Co.	3.600%	4/1/29	8,774	8,213
Interstate Power & Light Co.	2.300%	6/1/30	8,000	6,827
Interstate Power & Light Co.	5.700%	10/15/33	3,000	3,031
Interstate Power & Light Co.	6.250%	7/15/39	3,275	3,399
Interstate Power & Light Co.	3.700%	9/15/46	2,925	2,147
Interstate Power & Light Co.	3.100%	11/30/51	4,000	2,538
7 IPALCO Enterprises Inc.	4.250%	5/1/30	4,400	4,086
IPALCO Enterprises Inc.	5.750%	4/1/34	5,300	5,253
ITC Holdings Corp.	3.250%	6/30/26	4,865	4,658
ITC Holdings Corp.	3.350%	11/15/27	6,505	6,133
ITC Holdings Corp.	5.300%	7/1/43	4,226	3,872
4 John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	2,500	2,332
4 Kentucky Utilities Co.	5.450%	4/15/33	3,750	3,774
Kentucky Utilities Co.	5.125%	11/1/40	8,765	8,239
Kentucky Utilities Co.	4.375%	10/1/45	6,900	5,743
Kentucky Utilities Co.	3.300%	6/1/50	11,000	7,444
4 Louisville Gas & Electric Co.	3.300%	10/1/25	4,653	4,531
4 Louisville Gas & Electric Co.	5.450%	4/15/33	2,500	2,514
Louisville Gas & Electric Co.	4.250%	4/1/49	9,900	7,849
MidAmerican Energy Co.	3.100%	5/1/27	3,050	2,907
MidAmerican Energy Co.	3.650%	4/15/29	14,300	13,519
MidAmerican Energy Co.	6.750%	12/30/31	4,150	4,617
MidAmerican Energy Co.	5.350%	1/15/34	5,000	5,062
4 MidAmerican Energy Co.	5.750%	11/1/35	2,630	2,698
4 MidAmerican Energy Co.	5.800%	10/15/36	3,250	3,367
MidAmerican Energy Co.	4.800%	9/15/43	5,110	4,611
MidAmerican Energy Co.	4.400%	10/15/44	4,870	4,132
MidAmerican Energy Co.	4.250%	5/1/46	5,205	4,286

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
MidAmerican Energy Co.	3.950%	8/1/47	3,199	2,491
MidAmerican Energy Co.	3.650%	8/1/48	8,075	6,050
MidAmerican Energy Co.	4.250%	7/15/49	8,524	7,006
MidAmerican Energy Co.	3.150%	4/15/50	5,000	3,348
MidAmerican Energy Co.	5.850%	9/15/54	16,200	16,603
MidAmerican Energy Co.	5.300%	2/1/55	9,050	8,619
4 Mississippi Power Co.	4.250%	3/15/42	4,400	3,614
National Fuel Gas Co.	5.200%	7/15/25	1,921	1,906
National Fuel Gas Co.	5.500%	1/15/26	4,498	4,481
National Fuel Gas Co.	5.500%	10/1/26	2,990	2,984
National Fuel Gas Co.	3.950%	9/15/27	1,900	1,815
National Fuel Gas Co.	4.750%	9/1/28	11,000	10,679
National Fuel Gas Co.	2.950%	3/1/31	1,500	1,257
National Grid plc	5.602%	6/12/28	4,000	4,037
National Grid plc	5.809%	6/12/33	6,921	6,954
National Grid plc	5.418%	1/11/34	8,500	8,317
National Grid USA	5.803%	4/1/35	2,817	2,807
National Rural Utilities Cooperative Finance Corp.	5.450%	10/30/25	1,000	1,000
4 National Rural Utilities Cooperative Finance Corp.	3.250%	11/1/25	7,300	7,096
4 National Rural Utilities Cooperative Finance Corp.	1.000%	6/15/26	16,657	15,368
National Rural Utilities Cooperative Finance Corp.	3.050%	4/25/27	2,150	2,038
4 National Rural Utilities Cooperative Finance Corp.	5.100%	5/6/27	8,100	8,107
National Rural Utilities Cooperative Finance Corp.	3.400%	2/7/28	11,525	10,924
National Rural Utilities Cooperative Finance Corp.	4.800%	3/15/28	1,500	1,488
4 National Rural Utilities Cooperative Finance Corp.	5.050%	9/15/28	3,500	3,508
National Rural Utilities Cooperative Finance Corp.	3.900%	11/1/28	3,000	2,858
4 National Rural Utilities Cooperative Finance Corp.	4.850%	2/7/29	8,500	8,453
National Rural Utilities Cooperative Finance Corp.	3.700%	3/15/29	9,730	9,172
National Rural Utilities Cooperative Finance Corp.	5.150%	6/15/29	11,525	11,558
National Rural Utilities Cooperative Finance Corp.	2.400%	3/15/30	4,700	4,063
4 National Rural Utilities Cooperative Finance Corp.	5.000%	2/7/31	5,000	4,948
National Rural Utilities Cooperative Finance Corp.	1.350%	3/15/31	4,000	3,126
4 National Rural Utilities Cooperative Finance Corp.	1.650%	6/15/31	3,500	2,771
4 National Rural Utilities Cooperative Finance Corp.	8.000%	3/1/32	1,513	1,743
National Rural Utilities Cooperative Finance Corp.	4.023%	11/1/32	6,552	5,995
National Rural Utilities Cooperative Finance Corp.	4.150%	12/15/32	2,909	2,681
National Rural Utilities Cooperative Finance Corp.	5.800%	1/15/33	2,000	2,058
4 National Rural Utilities Cooperative Finance Corp.	5.250%	4/20/46	2,900	2,831
National Rural Utilities Cooperative Finance Corp.	4.400%	11/1/48	8,976	7,491
National Rural Utilities Cooperative Finance Corp.	4.300%	3/15/49	8,365	6,844
4 Nevada Power Co.	3.700%	5/1/29	5,575	5,255
4 Nevada Power Co.	2.400%	5/1/30	10,044	8,644
4 Nevada Power Co.	6.650%	4/1/36	965	1,039
4 Nevada Power Co.	6.750%	7/1/37	5,575	6,146
4 Nevada Power Co.	3.125%	8/1/50	3,114	1,988
4 Nevada Power Co.	5.900%	5/1/53	2,000	1,997
Nevada Power Co.	6.000%	3/15/54	11,000	11,170
NextEra Energy Capital Holdings Inc.	6.051%	3/1/25	2,500	2,504
NextEra Energy Capital Holdings Inc.	5.749%	9/1/25	12,000	12,027
NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	22,595	21,580
NextEra Energy Capital Holdings Inc.	4.625%	7/15/27	6,783	6,675
NextEra Energy Capital Holdings Inc.	4.900%	2/28/28	13,200	13,076
NextEra Energy Capital Holdings Inc.	1.900%	6/15/28	16,000	14,146
NextEra Energy Capital Holdings Inc.	4.900%	3/15/29	10,100	10,004
NextEra Energy Capital Holdings Inc.	3.500%	4/1/29	13,469	12,509
NextEra Energy Capital Holdings Inc.	2.750%	11/1/29	335	298
NextEra Energy Capital Holdings Inc.	5.000%	2/28/30	4,750	4,711
NextEra Energy Capital Holdings Inc.	2.250%	6/1/30	48,021	40,931
NextEra Energy Capital Holdings Inc.	5.000%	7/15/32	9,500	9,262
NextEra Energy Capital Holdings Inc.	5.050%	2/28/33	24,056	23,402
NextEra Energy Capital Holdings Inc.	5.250%	3/15/34	6,000	5,895
NextEra Energy Capital Holdings Inc.	5.250%	2/28/53	22,150	20,502
NextEra Energy Capital Holdings Inc.	5.550%	3/15/54	6,750	6,477
NextEra Energy Capital Holdings Inc.	6.750%	6/15/54	17,214	17,381
NextEra Energy Capital Holdings Inc.	6.700%	9/1/54	12,400	12,430
4 NextEra Energy Capital Holdings Inc.	4.800%	12/1/77	4,962	4,577
4 NextEra Energy Capital Holdings Inc.	5.650%	5/1/79	3,100	2,958
NiSource Inc.	0.950%	8/15/25	13,258	12,595
NiSource Inc.	3.490%	5/15/27	10,500	10,014
NiSource Inc.	5.250%	3/30/28	17,760	17,741

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
NiSource Inc.	5.200%	7/1/29	5,200	5,181
NiSource Inc.	2.950%	9/1/29	8,020	7,205
NiSource Inc.	3.600%	5/1/30	5,000	4,589
NiSource Inc.	1.700%	2/15/31	14,545	11,583
NiSource Inc.	5.400%	6/30/33	5,000	4,949
NiSource Inc.	5.350%	4/1/34	11,500	11,281
NiSource Inc.	5.950%	6/15/41	8,021	8,037
NiSource Inc.	5.250%	2/15/43	5,120	4,700
NiSource Inc.	4.800%	2/15/44	4,698	4,077
NiSource Inc.	5.650%	2/1/45	767	741
NiSource Inc.	4.375%	5/15/47	14,975	12,030
NiSource Inc.	3.950%	3/30/48	5,000	3,744
NiSource Inc.	5.000%	6/15/52	10,242	9,055
NiSource Inc.	6.950%	11/30/54	2,600	2,613
Northern States Power Co.	2.250%	4/1/31	4,000	3,364
Northern States Power Co.	6.250%	6/1/36	840	898
Northern States Power Co.	6.200%	7/1/37	2,705	2,894
Northern States Power Co.	5.350%	11/1/39	3,295	3,228
Northern States Power Co.	4.000%	8/15/45	2,100	1,661
Northern States Power Co.	3.600%	5/15/46	4,475	3,312
Northern States Power Co.	3.600%	9/15/47	1,000	728
Northern States Power Co.	2.900%	3/1/50	7,305	4,648
Northern States Power Co.	2.600%	6/1/51	5,300	3,160
Northern States Power Co.	3.200%	4/1/52	4,000	2,662
Northern States Power Co.	4.500%	6/1/52	5,000	4,225
Northern States Power Co.	5.100%	5/15/53	7,450	6,876
Northern States Power Co.	5.400%	3/15/54	8,000	7,730
Northern States Power Co.	5.650%	6/15/54	7,500	7,487
NorthWestern Corp.	4.176%	11/15/44	6,425	5,236
NSTAR Electric Co.	3.200%	5/15/27	6,000	5,713
NSTAR Electric Co.	3.250%	5/15/29	1,430	1,326
NSTAR Electric Co.	5.400%	6/1/34	8,000	8,007
NSTAR Electric Co.	5.500%	3/15/40	5,005	4,951
NSTAR Electric Co.	4.400%	3/1/44	2,300	1,948
NSTAR Electric Co.	4.550%	6/1/52	5,000	4,203
NSTAR Electric Co.	4.950%	9/15/52	1,936	1,739
OGE Energy Corp.	5.450%	5/15/29	500	504
Oglethorpe Power Corp.	5.950%	11/1/39	2,500	2,481
Oglethorpe Power Corp.	5.375%	11/1/40	9,720	9,126
Oglethorpe Power Corp.	4.500%	4/1/47	5,290	4,299
Oglethorpe Power Corp.	5.050%	10/1/48	6,000	5,262
Oglethorpe Power Corp.	5.250%	9/1/50	2,355	2,115
Oglethorpe Power Corp.	6.200%	12/1/53	6,250	6,390
7 Oglethorpe Power Corp.	5.800%	6/1/54	7,500	7,346
Ohio Edison Co.	6.875%	7/15/36	4,180	4,657
4 Ohio Power Co.	1.625%	1/15/31	5,000	3,990
Ohio Power Co.	5.000%	6/1/33	3,500	3,371
Ohio Power Co.	5.650%	6/1/34	8,500	8,533
Ohio Power Co.	4.150%	4/1/48	800	616
4 Ohio Power Co.	4.000%	6/1/49	5,178	3,911
Ohio Power Co.	2.900%	10/1/51	3,975	2,427
Oklahoma Gas & Electric Co.	3.800%	8/15/28	3,500	3,340
Oklahoma Gas & Electric Co.	3.300%	3/15/30	3,936	3,571
Oklahoma Gas & Electric Co.	3.250%	4/1/30	2,000	1,806
Oklahoma Gas & Electric Co.	5.400%	1/15/33	4,666	4,678
Oklahoma Gas & Electric Co.	4.150%	4/1/47	2,215	1,770
Oklahoma Gas & Electric Co.	3.850%	8/15/47	3,975	3,004
Oklahoma Gas & Electric Co.	5.600%	4/1/53	5,000	4,891
Oncor Electric Delivery Co. LLC	0.550%	10/1/25	2,000	1,884
Oncor Electric Delivery Co. LLC	4.300%	5/15/28	8,500	8,287
Oncor Electric Delivery Co. LLC	3.700%	11/15/28	8,000	7,603
Oncor Electric Delivery Co. LLC	5.750%	3/15/29	2,610	2,688
Oncor Electric Delivery Co. LLC	2.750%	5/15/30	9,900	8,741
Oncor Electric Delivery Co. LLC	7.000%	5/1/32	4,420	4,920
Oncor Electric Delivery Co. LLC	4.550%	9/15/32	4,596	4,403
Oncor Electric Delivery Co. LLC	7.250%	1/15/33	150	170
Oncor Electric Delivery Co. LLC	5.650%	11/15/33	8,165	8,376
Oncor Electric Delivery Co. LLC	7.500%	9/1/38	2,405	2,867
Oncor Electric Delivery Co. LLC	5.250%	9/30/40	3,500	3,370
Oncor Electric Delivery Co. LLC	4.550%	12/1/41	7,725	6,868

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Oncor Electric Delivery Co. LLC	5.300%	6/1/42	4,404	4,251
Oncor Electric Delivery Co. LLC	3.750%	4/1/45	7,393	5,731
Oncor Electric Delivery Co. LLC	3.800%	9/30/47	2,650	2,021
Oncor Electric Delivery Co. LLC	4.100%	11/15/48	4,185	3,352
Oncor Electric Delivery Co. LLC	3.800%	6/1/49	8,530	6,473
4 Oncor Electric Delivery Co. LLC	3.100%	9/15/49	2,612	1,736
Oncor Electric Delivery Co. LLC	3.700%	5/15/50	6,864	5,065
Oncor Electric Delivery Co. LLC	2.700%	11/15/51	11,425	6,825
Oncor Electric Delivery Co. LLC	4.950%	9/15/52	11,555	10,453
Oncor Electric Delivery Co. LLC	5.350%	10/1/52	3,458	3,306
7 Oncor Electric Delivery Co. LLC	5.550%	6/15/54	18,100	17,764
ONE Gas Inc.	5.100%	4/1/29	2,500	2,508
ONE Gas Inc.	2.000%	5/15/30	2,500	2,116
ONE Gas Inc.	4.658%	2/1/44	5,025	4,429
ONE Gas Inc.	4.500%	11/1/48	3,000	2,515
Pacific Gas & Electric Co.	3.450%	7/1/25	1,000	976
Pacific Gas & Electric Co.	3.150%	1/1/26	25,389	24,463
Pacific Gas & Electric Co.	2.950%	3/1/26	5,400	5,167
Pacific Gas & Electric Co.	3.300%	3/15/27	10,000	9,475
Pacific Gas & Electric Co.	5.450%	6/15/27	4,109	4,112
Pacific Gas & Electric Co.	2.100%	8/1/27	5,000	4,516
Pacific Gas & Electric Co.	3.300%	12/1/27	20,800	19,393
Pacific Gas & Electric Co.	3.000%	6/15/28	4,000	3,657
Pacific Gas & Electric Co.	3.750%	7/1/28	17,500	16,431
Pacific Gas & Electric Co.	6.100%	1/15/29	19,908	20,376
Pacific Gas & Electric Co.	5.550%	5/15/29	8,000	8,017
Pacific Gas & Electric Co.	4.550%	7/1/30	34,000	32,242
Pacific Gas & Electric Co.	2.500%	2/1/31	36,516	30,110
Pacific Gas & Electric Co.	3.250%	6/1/31	12,613	10,849
Pacific Gas & Electric Co.	4.400%	3/1/32	1,000	915
Pacific Gas & Electric Co.	5.900%	6/15/32	5,000	5,013
Pacific Gas & Electric Co.	6.150%	1/15/33	7,500	7,619
Pacific Gas & Electric Co.	6.400%	6/15/33	9,960	10,302
Pacific Gas & Electric Co.	6.950%	3/15/34	20,100	21,643
Pacific Gas & Electric Co.	5.800%	5/15/34	14,000	13,924
Pacific Gas & Electric Co.	4.500%	7/1/40	32,631	26,896
Pacific Gas & Electric Co.	3.300%	8/1/40	11,652	8,286
Pacific Gas & Electric Co.	4.200%	6/1/41	6,000	4,687
Pacific Gas & Electric Co.	4.750%	2/15/44	10,500	8,582
Pacific Gas & Electric Co.	4.300%	3/15/45	7,000	5,356
Pacific Gas & Electric Co.	4.250%	3/15/46	5,000	3,760
Pacific Gas & Electric Co.	3.950%	12/1/47	8,800	6,292
Pacific Gas & Electric Co.	4.950%	7/1/50	38,727	31,984
Pacific Gas & Electric Co.	3.500%	8/1/50	17,602	11,517
Pacific Gas & Electric Co.	5.250%	3/1/52	8,500	7,284
Pacific Gas & Electric Co.	6.750%	1/15/53	25,750	26,755
Pacific Gas & Electric Co.	6.700%	4/1/53	12,795	13,297
PacifiCorp	5.100%	2/15/29	10,000	9,986
PacifiCorp	3.500%	6/15/29	8,000	7,433
PacifiCorp	2.700%	9/15/30	7,473	6,482
PacifiCorp	5.300%	2/15/31	10,342	10,310
PacifiCorp	7.700%	11/15/31	985	1,123
PacifiCorp	5.450%	2/15/34	16,000	15,799
PacifiCorp	5.250%	6/15/35	2,875	2,783
PacifiCorp	6.100%	8/1/36	3,925	4,060
PacifiCorp	5.750%	4/1/37	3,287	3,260
PacifiCorp	6.250%	10/15/37	9,410	9,717
PacifiCorp	6.350%	7/15/38	2,650	2,761
PacifiCorp	6.000%	1/15/39	1,135	1,151
PacifiCorp	4.100%	2/1/42	2,006	1,578
PacifiCorp	4.125%	1/15/49	14,900	11,308
PacifiCorp	4.150%	2/15/50	4,000	3,054
PacifiCorp	3.300%	3/15/51	20,089	13,013
PacifiCorp	2.900%	6/15/52	1,700	1,004
PacifiCorp	5.350%	12/1/53	7,785	7,068
PacifiCorp	5.500%	5/15/54	7,000	6,515
PacifiCorp	5.800%	1/15/55	13,533	13,112
PECO Energy Co.	4.900%	6/15/33	9,375	9,181
PECO Energy Co.	5.950%	10/1/36	2,500	2,625
PECO Energy Co.	4.150%	10/1/44	2,732	2,237

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
PECO Energy Co.	3.000%	9/15/49	3,740	2,456
PECO Energy Co.	2.800%	6/15/50	10,900	6,765
PECO Energy Co.	3.050%	3/15/51	4,000	2,596
PECO Energy Co.	2.850%	9/15/51	1,325	816
PECO Energy Co.	4.600%	5/15/52	4,000	3,422
PECO Energy Co.	4.375%	8/15/52	4,507	3,710
4 PG&E Energy Recovery Funding LLC	1.460%	7/15/31	2,720	2,416
4 PG&E Energy Recovery Funding LLC	2.280%	1/15/36	6,760	5,295
4 PG&E Energy Recovery Funding LLC	2.822%	7/15/46	5,025	3,560
4 PG&E Recovery Funding LLC	5.045%	7/15/32	905	906
4 PG&E Recovery Funding LLC	5.256%	1/15/38	15,970	16,033
4 PG&E Recovery Funding LLC	5.536%	7/15/47	4,970	4,999
4 PG&E Wildfire Recovery Funding LLC	3.594%	6/1/30	8,806	8,413
4 PG&E Wildfire Recovery Funding LLC	4.022%	6/1/31	2,323	2,247
4 PG&E Wildfire Recovery Funding LLC	4.263%	6/1/36	2,800	2,616
4 PG&E Wildfire Recovery Funding LLC	4.722%	6/1/37	4,275	4,082
4 PG&E Wildfire Recovery Funding LLC	5.081%	6/1/41	3,425	3,386
4 PG&E Wildfire Recovery Funding LLC	4.451%	12/1/47	12,725	11,132
4 PG&E Wildfire Recovery Funding LLC	5.212%	12/1/47	12,025	11,654
4 PG&E Wildfire Recovery Funding LLC	4.674%	12/1/51	2,850	2,553
4 PG&E Wildfire Recovery Funding LLC	5.099%	6/1/52	3,850	3,684
Piedmont Natural Gas Co. Inc.	3.500%	6/1/29	1,339	1,237
Piedmont Natural Gas Co. Inc.	2.500%	3/15/31	3,700	3,106
Piedmont Natural Gas Co. Inc.	5.400%	6/15/33	4,890	4,880
Piedmont Natural Gas Co. Inc.	4.650%	8/1/43	1,225	1,060
Piedmont Natural Gas Co. Inc.	3.640%	11/1/46	6,223	4,476
Piedmont Natural Gas Co. Inc.	3.350%	6/1/50	10,900	7,145
Potomac Electric Power Co.	5.200%	3/15/34	2,100	2,099
Potomac Electric Power Co.	6.500%	11/15/37	4,118	4,511
Potomac Electric Power Co.	4.150%	3/15/43	4,200	3,464
Potomac Electric Power Co.	5.500%	3/15/54	2,800	2,733
PPL Capital Funding Inc.	3.100%	5/15/26	7,779	7,463
PPL Electric Utilities Corp.	5.000%	5/15/33	10,000	9,853
PPL Electric Utilities Corp.	4.850%	2/15/34	14,000	13,616
PPL Electric Utilities Corp.	6.250%	5/15/39	2,275	2,437
PPL Electric Utilities Corp.	4.125%	6/15/44	1,825	1,508
PPL Electric Utilities Corp.	4.150%	10/1/45	4,030	3,319
PPL Electric Utilities Corp.	3.950%	6/1/47	4,450	3,527
PPL Electric Utilities Corp.	4.150%	6/15/48	2,795	2,256
Progress Energy Inc.	6.000%	12/1/39	6,382	6,412
Public Service Co. of Colorado	3.700%	6/15/28	4,245	4,028
4 Public Service Co. of Colorado	1.900%	1/15/31	3,500	2,843
Public Service Co. of Colorado	1.875%	6/15/31	15,425	12,346
4 Public Service Co. of Colorado	4.100%	6/1/32	5,500	5,058
Public Service Co. of Colorado	5.350%	5/15/34	4,000	3,964
4 Public Service Co. of Colorado	6.250%	9/1/37	400	418
Public Service Co. of Colorado	6.500%	8/1/38	75	81
Public Service Co. of Colorado	3.600%	9/15/42	5,116	3,832
Public Service Co. of Colorado	4.300%	3/15/44	3,475	2,825
Public Service Co. of Colorado	3.800%	6/15/47	3,100	2,260
Public Service Co. of Colorado	4.100%	6/15/48	3,695	2,824
Public Service Co. of Colorado	4.050%	9/15/49	4,800	3,648
4 Public Service Co. of Colorado	3.200%	3/1/50	7,200	4,731
4 Public Service Co. of Colorado	2.700%	1/15/51	19,705	11,608
4 Public Service Co. of Colorado	4.500%	6/1/52	4,000	3,244
Public Service Co. of Colorado	5.250%	4/1/53	23,965	21,931
Public Service Co. of Colorado	5.750%	5/15/54	9,250	9,144
Public Service Co. of New Hampshire	5.350%	10/1/33	10,400	10,458
Public Service Co. of New Hampshire	3.600%	7/1/49	2,900	2,129
Public Service Co. of New Hampshire	5.150%	1/15/53	4,800	4,480
Public Service Co. of Oklahoma	5.250%	1/15/33	5,000	4,891
4 Public Service Electric & Gas Co.	0.950%	3/15/26	4,500	4,197
4 Public Service Electric & Gas Co.	2.250%	9/15/26	3,055	2,870
4 Public Service Electric & Gas Co.	3.000%	5/15/27	3,000	2,844
4 Public Service Electric & Gas Co.	3.200%	5/15/29	7,230	6,684
4 Public Service Electric & Gas Co.	2.450%	1/15/30	2,500	2,182
4 Public Service Electric & Gas Co.	3.100%	3/15/32	5,000	4,351
4 Public Service Electric & Gas Co.	4.900%	12/15/32	6,300	6,199
4 Public Service Electric & Gas Co.	4.650%	3/15/33	5,000	4,817
Public Service Electric & Gas Co.	5.200%	8/1/33	5,500	5,504

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Public Service Electric & Gas Co.	5.200%	3/1/34	7,500	7,506
4	Public Service Electric & Gas Co.	5.800%	5/1/37	875	914
4	Public Service Electric & Gas Co.	3.950%	5/1/42	4,295	3,503
4	Public Service Electric & Gas Co.	3.650%	9/1/42	650	509
4	Public Service Electric & Gas Co.	3.800%	3/1/46	9,100	7,105
4	Public Service Electric & Gas Co.	3.600%	12/1/47	3,075	2,285
4	Public Service Electric & Gas Co.	3.850%	5/1/49	6,500	5,032
4	Public Service Electric & Gas Co.	3.150%	1/1/50	4,300	2,933
4	Public Service Electric & Gas Co.	2.700%	5/1/50	8,950	5,587
4	Public Service Electric & Gas Co.	2.050%	8/1/50	5,000	2,695
4	Public Service Electric & Gas Co.	3.000%	3/1/51	5,500	3,588
4	Public Service Electric & Gas Co.	5.125%	3/15/53	8,605	8,140
4	Public Service Electric & Gas Co.	5.450%	8/1/53	12,083	11,904
4	Public Service Electric & Gas Co.	5.450%	3/1/54	9,000	8,883
	Public Service Enterprise Group Inc.	0.800%	8/15/25	5,000	4,748
	Public Service Enterprise Group Inc.	5.850%	11/15/27	5,000	5,084
	Public Service Enterprise Group Inc.	5.875%	10/15/28	5,000	5,114
	Public Service Enterprise Group Inc.	5.200%	4/1/29	18,700	18,653
	Public Service Enterprise Group Inc.	1.600%	8/15/30	16,864	13,657
	Public Service Enterprise Group Inc.	6.125%	10/15/33	10,000	10,384
	Public Service Enterprise Group Inc.	5.450%	4/1/34	6,227	6,176
	Puget Energy Inc.	2.379%	6/15/28	2,899	2,586
	Puget Energy Inc.	4.100%	6/15/30	5,200	4,775
	Puget Energy Inc.	4.224%	3/15/32	5,600	5,020
	Puget Sound Energy Inc.	5.330%	6/15/34	3,100	3,089
	Puget Sound Energy Inc.	6.274%	3/15/37	3,840	4,087
	Puget Sound Energy Inc.	5.757%	10/1/39	5,540	5,573
	Puget Sound Energy Inc.	5.795%	3/15/40	1,510	1,509
	Puget Sound Energy Inc.	4.300%	5/20/45	6,005	4,909
	Puget Sound Energy Inc.	4.223%	6/15/48	10,225	8,102
	Puget Sound Energy Inc.	5.685%	6/15/54	3,000	2,971
	San Diego Gas & Electric Co.	4.950%	8/15/28	4,000	3,982
4	San Diego Gas & Electric Co.	1.700%	10/1/30	4,514	3,706
4	San Diego Gas & Electric Co.	3.000%	3/15/32	6,000	5,172
	San Diego Gas & Electric Co.	6.000%	6/1/39	4,461	4,711
	San Diego Gas & Electric Co.	4.500%	8/15/40	5,670	5,056
4	San Diego Gas & Electric Co.	3.750%	6/1/47	5,750	4,285
	San Diego Gas & Electric Co.	4.150%	5/15/48	5,100	4,115
4	San Diego Gas & Electric Co.	3.320%	4/15/50	5,675	3,870
	San Diego Gas & Electric Co.	3.700%	3/15/52	10,000	7,215
	San Diego Gas & Electric Co.	5.350%	4/1/53	8,300	7,846
	San Diego Gas & Electric Co.	5.550%	4/15/54	11,300	11,055
4	SCE Recovery Funding LLC	4.697%	6/15/40	4,080	3,961
4	SCE Recovery Funding LLC	2.943%	11/15/42	2,475	2,000
4	SCE Recovery Funding LLC	3.240%	11/15/46	1,600	1,165
4	SCE Recovery Funding LLC	5.112%	12/15/47	3,475	3,279
	Sempra	3.250%	6/15/27	7,595	7,169
	Sempra	3.400%	2/1/28	14,958	14,071
	Sempra	3.700%	4/1/29	7,348	6,879
	Sempra	5.500%	8/1/33	10,285	10,279
	Sempra	3.800%	2/1/38	17,250	14,093
	Sempra	6.000%	10/15/39	8,125	8,218
	Sempra	4.000%	2/1/48	4,570	3,477
	Sempra	4.125%	4/1/52	8,350	7,700
	Sempra	6.875%	10/1/54	10,800	10,743
	Sierra Pacific Power Co.	2.600%	5/1/26	9,930	9,470
	Sierra Pacific Power Co.	5.900%	3/15/54	5,000	4,981
4	Southern California Edison Co.	3.700%	8/1/25	12,075	11,829
4	Southern California Edison Co.	1.200%	2/1/26	3,000	2,811
	Southern California Edison Co.	5.350%	3/1/26	26,500	26,457
	Southern California Edison Co.	4.875%	2/1/27	9,289	9,218
4	Southern California Edison Co.	4.700%	6/1/27	5,000	4,931
	Southern California Edison Co.	5.850%	11/1/27	3,000	3,058
4	Southern California Edison Co.	3.650%	3/1/28	6,875	6,511
	Southern California Edison Co.	5.650%	10/1/28	6,000	6,103
4	Southern California Edison Co.	4.200%	3/1/29	8,000	7,648
	Southern California Edison Co.	6.650%	4/1/29	850	889
	Southern California Edison Co.	5.150%	6/1/29	10,000	9,995
	Southern California Edison Co.	2.850%	8/1/29	10,405	9,338
	Southern California Edison Co.	2.250%	6/1/30	7,000	5,934

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Southern California Edison Co.	2.500%	6/1/31	5,275	4,426
	Southern California Edison Co.	5.450%	6/1/31	5,000	5,037
	Southern California Edison Co.	2.750%	2/1/32	3,500	2,952
	Southern California Edison Co.	5.950%	11/1/32	5,100	5,271
	Southern California Edison Co.	6.000%	1/15/34	5,655	5,851
	Southern California Edison Co.	5.200%	6/1/34	24,557	23,970
4	Southern California Edison Co.	5.750%	4/1/35	800	812
4	Southern California Edison Co.	5.350%	7/15/35	4,085	4,031
	Southern California Edison Co.	5.625%	2/1/36	2,445	2,437
4	Southern California Edison Co.	5.550%	1/15/37	5,000	4,991
4	Southern California Edison Co.	5.950%	2/1/38	2,800	2,836
	Southern California Edison Co.	6.050%	3/15/39	1,460	1,491
	Southern California Edison Co.	5.500%	3/15/40	5,472	5,271
	Southern California Edison Co.	4.500%	9/1/40	6,882	5,922
	Southern California Edison Co.	4.050%	3/15/42	16,496	13,203
4	Southern California Edison Co.	3.900%	3/15/43	3,025	2,347
	Southern California Edison Co.	4.650%	10/1/43	8,575	7,370
4	Southern California Edison Co.	3.600%	2/1/45	2,650	1,935
	Southern California Edison Co.	4.000%	4/1/47	13,531	10,355
4	Southern California Edison Co.	4.125%	3/1/48	13,370	10,382
4	Southern California Edison Co.	4.875%	3/1/49	6,400	5,554
	Southern California Edison Co.	3.650%	2/1/50	15,452	10,985
4	Southern California Edison Co.	2.950%	2/1/51	7,000	4,331
4	Southern California Edison Co.	3.650%	6/1/51	5,300	3,725
	Southern California Edison Co.	3.450%	2/1/52	5,300	3,594
4	Southern California Edison Co.	5.450%	6/1/52	3,800	3,562
	Southern California Edison Co.	5.700%	3/1/53	5,380	5,219
	Southern California Edison Co.	5.875%	12/1/53	8,000	7,984
	Southern California Edison Co.	5.750%	4/15/54	3,570	3,492
4	Southern California Gas Co.	2.600%	6/15/26	12,015	11,411
	Southern California Gas Co.	2.950%	4/15/27	12,000	11,297
4	Southern California Gas Co.	2.550%	2/1/30	10,020	8,724
	Southern California Gas Co.	5.200%	6/1/33	5,000	4,939
	Southern California Gas Co.	3.750%	9/15/42	4,075	3,169
4	Southern California Gas Co.	4.125%	6/1/48	5,800	4,461
4	Southern California Gas Co.	4.300%	1/15/49	1,000	801
4	Southern California Gas Co.	3.950%	2/15/50	4,500	3,407
	Southern California Gas Co.	6.350%	11/15/52	5,100	5,497
	Southern California Gas Co.	5.750%	6/1/53	5,400	5,358
	Southern California Gas Co.	5.600%	4/1/54	4,055	3,982
	Southern Co.	5.150%	10/6/25	2,000	1,991
	Southern Co.	3.250%	7/1/26	22,141	21,289
	Southern Co.	5.113%	8/1/27	5,300	5,285
4	Southern Co.	1.750%	3/15/28	5,000	4,428
	Southern Co.	4.850%	6/15/28	17,020	16,844
	Southern Co.	5.500%	3/15/29	15,000	15,199
4	Southern Co.	3.700%	4/30/30	2,200	2,030
	Southern Co.	5.700%	10/15/32	5,050	5,158
	Southern Co.	5.200%	6/15/33	30,245	29,733
	Southern Co.	5.700%	3/15/34	8,200	8,343
	Southern Co.	4.250%	7/1/36	11,245	9,947
	Southern Co.	4.400%	7/1/46	26,854	22,449
4	Southern Co.	4.000%	1/15/51	5,000	4,845
4	Southern Co.	3.750%	9/15/51	13,919	13,072
	Southern Co. Gas Capital Corp.	3.250%	6/15/26	10,875	10,443
4	Southern Co. Gas Capital Corp.	1.750%	1/15/31	14,500	11,729
	Southern Co. Gas Capital Corp.	5.150%	9/15/32	14,404	14,309
	Southern Co. Gas Capital Corp.	5.750%	9/15/33	17,750	18,169
	Southern Co. Gas Capital Corp.	5.875%	3/15/41	6,325	6,331
	Southern Co. Gas Capital Corp.	4.400%	6/1/43	1,500	1,231
	Southern Co. Gas Capital Corp.	3.950%	10/1/46	4,725	3,542
	Southern Co. Gas Capital Corp.	4.400%	5/30/47	13,495	10,941
	Southern Power Co.	4.150%	12/1/25	4,525	4,449
	Southern Power Co.	0.900%	1/15/26	1,000	932
	Southern Power Co.	5.150%	9/15/41	4,990	4,615
	Southern Power Co.	5.250%	7/15/43	2,635	2,439
4	Southern Power Co.	4.950%	12/15/46	3,965	3,448
	Southwest Gas Corp.	5.800%	12/1/27	2,000	2,027
	Southwest Gas Corp.	3.700%	4/1/28	2,500	2,374
	Southwest Gas Corp.	2.200%	6/15/30	5,000	4,237

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Southwest Gas Corp.	4.050%	3/15/32	6,000	5,431
Southwest Gas Corp.	3.800%	9/29/46	2,600	1,909
Southwest Gas Corp.	4.150%	6/1/49	2,300	1,740
4 Southwest Electric Power Co.	1.650%	3/15/26	10,300	9,690
4 Southwest Electric Power Co.	2.750%	10/1/26	6,266	5,911
4 Southwest Electric Power Co.	4.100%	9/15/28	8,962	8,546
Southwestern Electric Power Co.	5.300%	4/1/33	4,500	4,360
Southwestern Electric Power Co.	6.200%	3/15/40	5,475	5,662
4 Southwest Electric Power Co.	3.900%	4/1/45	6,491	4,820
4 Southwest Electric Power Co.	3.850%	2/1/48	10,024	7,179
Southwestern Electric Power Co.	3.250%	11/1/51	7,000	4,416
Southwestern Public Service Co.	4.500%	8/15/41	4,164	3,484
Southwestern Public Service Co.	3.400%	8/15/46	8,460	5,714
Southwestern Public Service Co.	3.700%	8/15/47	7,200	5,076
4 Southwest Public Service Co.	4.400%	11/15/48	3,610	2,845
Southwestern Public Service Co.	3.750%	6/15/49	7,525	5,396
4 Southwest Public Service Co.	3.150%	5/1/50	11,750	7,452
Southwestern Public Service Co.	6.000%	6/1/54	6,928	6,911
Spire Missouri Inc.	4.800%	2/15/33	3,000	2,914
Tampa Electric Co.	4.900%	3/1/29	2,500	2,483
Tampa Electric Co.	2.400%	3/15/31	4,500	3,787
Tampa Electric Co.	4.100%	6/15/42	2,250	1,850
Tampa Electric Co.	4.350%	5/15/44	2,300	1,895
Tampa Electric Co.	4.300%	6/15/48	5,065	4,106
Tampa Electric Co.	3.625%	6/15/50	2,000	1,432
Tampa Electric Co.	3.450%	3/15/51	4,500	3,091
Tampa Electric Co.	5.000%	7/15/52	5,000	4,479
Toledo Edison Co.	6.150%	5/15/37	2,769	2,906
Tucson Electric Power Co.	3.050%	3/15/25	2,000	1,965
Tucson Electric Power Co.	1.500%	8/1/30	2,500	2,028
Tucson Electric Power Co.	3.250%	5/15/32	3,000	2,621
Tucson Electric Power Co.	5.500%	4/15/53	4,750	4,568
Union Electric Co.	2.950%	6/15/27	17,194	16,218
Union Electric Co.	3.500%	3/15/29	10,284	9,686
Union Electric Co.	2.950%	3/15/30	4,525	4,042
Union Electric Co.	2.150%	3/15/32	5,600	4,502
Union Electric Co.	5.200%	4/1/34	5,000	4,961
Union Electric Co.	5.300%	8/1/37	3,882	3,842
Union Electric Co.	8.450%	3/15/39	2,365	3,010
Union Electric Co.	3.900%	9/15/42	175	141
Union Electric Co.	3.650%	4/15/45	3,625	2,732
Union Electric Co.	4.000%	4/1/48	8,500	6,601
Union Electric Co.	3.250%	10/1/49	4,840	3,279
Union Electric Co.	2.625%	3/15/51	7,500	4,455
Union Electric Co.	3.900%	4/1/52	5,200	3,972
Union Electric Co.	5.450%	3/15/53	5,500	5,304
Union Electric Co.	5.250%	1/15/54	3,085	2,882
United Utilities plc	6.875%	8/15/28	175	184
4 Virginia Electric & Power Co.	3.150%	1/15/26	14,820	14,348
4 Virginia Electric & Power Co.	2.950%	11/15/26	14,506	13,794
4 Virginia Electric & Power Co.	3.500%	3/15/27	6,850	6,576
4 Virginia Electric & Power Co.	3.800%	4/1/28	11,552	11,053
4 Virginia Electric & Power Co.	2.875%	7/15/29	2,882	2,602
Virginia Electric & Power Co.	2.300%	11/15/31	25,550	21,029
Virginia Electric & Power Co.	2.400%	3/30/32	6,650	5,465
Virginia Electric & Power Co.	5.000%	4/1/33	7,500	7,304
Virginia Electric & Power Co.	5.300%	8/15/33	5,500	5,467
4 Virginia Electric & Power Co.	6.000%	1/15/36	2,940	3,024
4 Virginia Electric & Power Co.	6.000%	5/15/37	6,835	7,037
Virginia Electric & Power Co.	6.350%	11/30/37	3,150	3,339
Virginia Electric & Power Co.	8.875%	11/15/38	4,945	6,386
Virginia Electric & Power Co.	4.000%	1/15/43	17,262	13,873
4 Virginia Electric & Power Co.	4.650%	8/15/43	6,005	5,215
Virginia Electric & Power Co.	4.450%	2/15/44	7,656	6,449
4 Virginia Electric & Power Co.	4.200%	5/15/45	7,384	6,000
4 Virginia Electric & Power Co.	4.000%	11/15/46	9,685	7,535
4 Virginia Electric & Power Co.	3.800%	9/15/47	7,604	5,630
Virginia Electric & Power Co.	4.600%	12/1/48	10,700	9,099
Virginia Electric & Power Co.	3.300%	12/1/49	2,406	1,623
Virginia Electric & Power Co.	2.450%	12/15/50	21,971	12,346

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Virginia Electric & Power Co.	2.950%	11/15/51	14,625	9,140
4 Virginia Electric & Power Co.	4.625%	5/15/52	5,400	4,548
Virginia Electric & Power Co.	5.450%	4/1/53	20,740	19,814
Virginia Electric & Power Co.	5.700%	8/15/53	7,000	6,963
4 Virginia Power Fuel Securitization LLC	5.088%	5/1/27	2,225	2,218
4 Virginia Power Fuel Securitization LLC	4.877%	5/1/31	8,875	8,864
4 Washington Gas Light Co.	3.796%	9/15/46	3,550	2,683
4 Washington Gas Light Co.	3.650%	9/15/49	4,285	3,135
WEC Energy Group Inc.	5.000%	9/27/25	1,587	1,576
WEC Energy Group Inc.	4.750%	1/9/26	4,500	4,453
WEC Energy Group Inc.	5.600%	9/12/26	5,000	5,020
WEC Energy Group Inc.	5.150%	10/1/27	2,000	1,995
WEC Energy Group Inc.	1.375%	10/15/27	11,500	10,179
WEC Energy Group Inc.	4.750%	1/15/28	4,500	4,454
WEC Energy Group Inc.	2.200%	12/15/28	5,300	4,669
WEC Energy Group Inc.	1.800%	10/15/30	5,000	4,072
Wisconsin Electric Power Co.	1.700%	6/15/28	2,500	2,213
Wisconsin Electric Power Co.	5.000%	5/15/29	6,400	6,406
Wisconsin Electric Power Co.	4.750%	9/30/32	10,997	10,732
Wisconsin Electric Power Co.	5.625%	5/15/33	150	156
Wisconsin Electric Power Co.	5.700%	12/1/36	100	104
Wisconsin Electric Power Co.	4.300%	10/15/48	2,725	2,245
Wisconsin Power & Light Co.	3.050%	10/15/27	2,300	2,157
Wisconsin Power & Light Co.	3.000%	7/1/29	4,471	4,090
Wisconsin Power & Light Co.	4.950%	4/1/33	3,500	3,385
Wisconsin Power & Light Co.	5.375%	3/30/34	10,000	9,932
Wisconsin Power & Light Co.	6.375%	8/15/37	2,150	2,253
Wisconsin Power & Light Co.	3.650%	4/1/50	4,000	2,861
Wisconsin Public Service Corp.	5.350%	11/10/25	2,000	1,998
Wisconsin Public Service Corp.	3.671%	12/1/42	2,650	2,079
Wisconsin Public Service Corp.	4.752%	11/1/44	4,375	3,939
Wisconsin Public Service Corp.	2.850%	12/1/51	4,045	2,498
Xcel Energy Inc.	1.750%	3/15/27	4,000	3,642
Xcel Energy Inc.	4.000%	6/15/28	14,995	14,291
Xcel Energy Inc.	2.600%	12/1/29	23,005	20,080
Xcel Energy Inc.	3.400%	6/1/30	14,679	13,184
Xcel Energy Inc.	2.350%	11/15/31	3,200	2,584
Xcel Energy Inc.	4.600%	6/1/32	3,000	2,806
Xcel Energy Inc.	5.500%	3/15/34	5,000	4,926
Xcel Energy Inc.	6.500%	7/1/36	1,646	1,714
Xcel Energy Inc.	3.500%	12/1/49	9,276	6,290
				6,988,980
Total Corporate Bonds (Cost \$83,403,354)				75,631,762
Sovereign Bonds (3.5%)				
4 African Development Bank	0.875%	3/23/26	36,000	33,622
4 African Development Bank	0.875%	7/22/26	18,725	17,305
African Development Bank	4.625%	1/4/27	15,500	15,475
African Development Bank	4.125%	2/25/27	22,400	22,094
4 African Development Bank	4.375%	11/3/27	31,200	30,970
African Development Bank	4.375%	3/14/28	21,900	21,747
4 African Development Bank	5.750%	8/7/72	3,900	3,760
4 Asian Development Bank	0.375%	9/3/25	75,611	71,622
Asian Development Bank	4.250%	1/9/26	46,600	46,129
4 Asian Development Bank	0.500%	2/4/26	67,225	62,713
4 Asian Development Bank	1.000%	4/14/26	70,000	65,416
4 Asian Development Bank	2.000%	4/24/26	1,700	1,616
4 Asian Development Bank	4.875%	5/21/26	39,000	39,018
4 Asian Development Bank	1.750%	8/14/26	7,666	7,209
4 Asian Development Bank	2.625%	1/12/27	11,224	10,683
4 Asian Development Bank	4.125%	1/12/27	35,000	34,544
4 Asian Development Bank	1.500%	1/20/27	48,150	44,522
4 Asian Development Bank	2.375%	8/10/27	5,265	4,931
Asian Development Bank	6.220%	8/15/27	2,175	2,259
4 Asian Development Bank	3.125%	8/20/27	39,175	37,496
4 Asian Development Bank	2.500%	11/2/27	46,115	43,176
4 Asian Development Bank	2.750%	1/19/28	450	424
4 Asian Development Bank	3.750%	4/25/28	31,150	30,301
4 Asian Development Bank	1.250%	6/9/28	5,000	4,414

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Asian Development Bank	4.500%	8/25/28	64,125	64,113
4	Asian Development Bank	3.125%	9/26/28	15,188	14,404
4	Asian Development Bank	4.375%	3/6/29	31,850	31,746
4	Asian Development Bank	1.750%	9/19/29	6,340	5,548
4	Asian Development Bank	1.875%	1/24/30	10,865	9,491
4	Asian Development Bank	0.750%	10/8/30	19,000	15,189
4	Asian Development Bank	1.500%	3/4/31	34,200	28,421
	Asian Development Bank	3.125%	4/27/32	25,000	22,819
4	Asian Development Bank	3.875%	9/28/32	9,600	9,187
4	Asian Development Bank	4.000%	1/12/33	22,530	21,733
4	Asian Development Bank	3.875%	6/14/33	22,450	21,416
4	Asian Development Bank	4.125%	1/12/34	28,000	27,215
	Asian Infrastructure Investment Bank	3.375%	6/29/25	30,000	29,469
	Asian Infrastructure Investment Bank	0.500%	1/27/26	33,000	30,796
	Asian Infrastructure Investment Bank	4.875%	9/14/26	19,070	19,109
	Asian Infrastructure Investment Bank	3.750%	9/14/27	60,000	58,448
	Asian Infrastructure Investment Bank	4.000%	1/18/28	25,315	24,837
	Asian Infrastructure Investment Bank	4.125%	1/18/29	19,100	18,827
	Asian Infrastructure Investment Bank	4.250%	3/13/34	8,625	8,420
	Canadian Government Bond	0.750%	5/19/26	45,000	41,763
	Canadian Government Bond	3.750%	4/26/28	32,300	31,427
	Canadian Government Bond	4.625%	4/30/29	23,210	23,388
	Corp. Andina de Fomento	1.625%	9/23/25	3,500	3,338
	Corp. Andina de Fomento	5.250%	11/21/25	25,715	25,643
	Corp. Andina de Fomento	4.750%	4/1/26	7,240	7,162
	Corp. Andina de Fomento	2.250%	2/8/27	8,100	7,534
	Corp. Andina de Fomento	6.000%	4/26/27	11,920	12,179
	Corp. Andina de Fomento	5.000%	1/24/29	25,700	25,679
	Council of Europe Development Bank	3.750%	5/25/26	13,075	12,814
	Council of Europe Development Bank	0.875%	9/22/26	20,900	19,203
	Council of Europe Development Bank	4.625%	6/11/27	7,213	7,217
	Council of Europe Development Bank	3.625%	1/26/28	16,100	15,599
	Council of Europe Development Bank	4.125%	1/24/29	6,300	6,211
4.7	Electricite de France SA	4.750%	10/13/35	2,059	1,875
	Equinor ASA	1.750%	1/22/26	10,247	9,734
	Equinor ASA	3.000%	4/6/27	3,254	3,093
	Equinor ASA	7.250%	9/23/27	4,350	4,635
	Equinor ASA	3.625%	9/10/28	9,652	9,220
7	Equinor ASA	6.500%	12/1/28	225	240
	Equinor ASA	3.125%	4/6/30	17,391	15,862
	Equinor ASA	2.375%	5/22/30	26,288	22,939
	Equinor ASA	5.100%	8/17/40	11,100	10,729
	Equinor ASA	4.250%	11/23/41	3,100	2,702
	Equinor ASA	3.950%	5/15/43	3,025	2,490
	Equinor ASA	4.800%	11/8/43	12,295	11,399
	Equinor ASA	3.250%	11/18/49	11,671	8,159
	Equinor ASA	3.700%	4/6/50	19,825	15,060
4	European Bank for Reconstruction & Development	0.500%	11/25/25	22,100	20,769
4	European Bank for Reconstruction & Development	0.500%	1/28/26	26,175	24,429
4	European Bank for Reconstruction & Development	4.375%	3/9/28	35,400	35,199
	European Bank for Reconstruction & Development	4.125%	1/25/29	36,400	35,881
4	European Bank for Reconstruction & Development	4.250%	3/13/34	11,600	11,356
	European Investment Bank	0.625%	7/25/25	52,600	50,189
	European Investment Bank	2.750%	8/15/25	60,000	58,497
	European Investment Bank	0.375%	12/15/25	57,200	53,554
	European Investment Bank	0.375%	3/26/26	65,800	60,939
	European Investment Bank	2.125%	4/13/26	23,000	21,946
	European Investment Bank	0.750%	10/26/26	28,000	25,603
4	European Investment Bank	1.375%	3/15/27	31,000	28,455
	European Investment Bank	4.375%	3/19/27	84,125	83,544
	European Investment Bank	2.375%	5/24/27	22,528	21,195
	European Investment Bank	0.625%	10/21/27	4,000	3,521
	European Investment Bank	3.250%	11/15/27	34,823	33,414
	European Investment Bank	3.875%	3/15/28	51,700	50,559
	European Investment Bank	4.500%	10/16/28	37,400	37,430
	European Investment Bank	4.000%	2/15/29	82,200	80,618
	European Investment Bank	4.750%	6/15/29	97,000	98,257
	European Investment Bank	1.625%	10/9/29	3,060	2,660
	European Investment Bank	0.875%	5/17/30	3,000	2,451
	European Investment Bank	3.625%	7/15/30	48,625	46,529

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
European Investment Bank	0.750%	9/23/30	17,010	13,658
European Investment Bank	1.250%	2/14/31	32,933	27,016
European Investment Bank	3.750%	2/14/33	25,875	24,582
European Investment Bank	4.125%	2/13/34	49,425	47,969
European Investment Bank	4.875%	2/15/36	14,460	14,834
⁸ Export Development Canada	3.375%	8/26/25	28,000	27,468
⁸ Export Development Canada	4.375%	6/29/26	33,300	33,013
⁸ Export Development Canada	3.000%	5/25/27	22,100	21,129
⁸ Export Development Canada	3.875%	2/14/28	23,300	22,771
⁸ Export Development Canada	4.125%	2/13/29	37,950	37,391
⁸ Export Development Canada	4.750%	6/5/34	10,080	10,287
Export-Import Bank of Korea	5.375%	9/18/25	8,500	8,515
Export-Import Bank of Korea	3.250%	11/10/25	6,200	6,044
Export-Import Bank of Korea	4.875%	1/11/26	6,800	6,778
Export-Import Bank of Korea	0.625%	2/9/26	5,000	4,663
Export-Import Bank of Korea	2.625%	5/26/26	10,500	10,048
Export-Import Bank of Korea	3.250%	8/12/26	425	410
Export-Import Bank of Korea	4.625%	1/11/27	11,500	11,407
Export-Import Bank of Korea	1.625%	1/18/27	5,600	5,161
Export-Import Bank of Korea	2.375%	4/21/27	4,080	3,808
Export-Import Bank of Korea	4.250%	9/15/27	7,750	7,595
Export-Import Bank of Korea	5.000%	1/11/28	14,300	14,373
Export-Import Bank of Korea	4.500%	1/11/29	3,700	3,661
Export-Import Bank of Korea	1.250%	9/21/30	19,450	15,658
Export-Import Bank of Korea	1.375%	2/9/31	3,400	2,721
Export-Import Bank of Korea	2.125%	1/18/32	8,900	7,319
Export-Import Bank of Korea	4.500%	9/15/32	5,300	5,123
Export-Import Bank of Korea	5.125%	1/11/33	13,070	13,164
Export-Import Bank of Korea	5.125%	9/18/33	8,200	8,262
Export-Import Bank of Korea	4.625%	1/11/34	4,000	3,878
Export-Import Bank of Korea	2.500%	6/29/41	9,825	6,902
⁴ Hong Kong Government International Bond	1.750%	11/24/31	11,087	9,202
⁴ Hydro-Quebec	8.500%	12/1/29	3,940	4,577
Inter-American Development Bank	0.625%	7/15/25	35,475	33,875
⁴ Inter-American Development Bank	0.875%	4/20/26	40,000	37,276
⁴ Inter-American Development Bank	4.500%	5/15/26	30,000	29,815
⁴ Inter-American Development Bank	2.000%	6/2/26	29,907	28,358
Inter-American Development Bank	2.000%	7/23/26	7,715	7,301
Inter-American Development Bank	1.500%	1/13/27	25,000	23,129
Inter-American Development Bank	4.375%	2/1/27	24,360	24,194
Inter-American Development Bank	2.375%	7/7/27	28,500	26,724
Inter-American Development Bank	0.625%	9/16/27	33,700	29,755
Inter-American Development Bank	4.000%	1/12/28	54,600	53,598
Inter-American Development Bank	1.125%	7/20/28	21,100	18,494
Inter-American Development Bank	3.125%	9/18/28	25,000	23,700
Inter-American Development Bank	4.125%	2/15/29	79,000	77,907
Inter-American Development Bank	2.250%	6/18/29	23,200	20,951
⁴ Inter-American Development Bank	1.125%	1/13/31	70,825	57,525
⁴ Inter-American Development Bank	3.500%	4/12/33	24,100	22,334
⁴ Inter-American Development Bank	4.500%	9/13/33	31,025	30,984
⁴ Inter-American Development Bank	3.875%	10/28/41	350	307
Inter-American Development Bank	3.200%	8/7/42	6,901	5,512
Inter-American Development Bank	4.375%	1/24/44	4,600	4,298
Inter-American Investment Corp.	4.125%	2/15/28	13,000	12,736
Inter-American Investment Corp.	4.750%	9/19/28	6,975	7,002
Inter-American Investment Corp.	4.250%	2/14/29	10,525	10,375
International Bank for Reconstruction & Development	0.375%	7/28/25	60,000	57,067
⁴ International Bank for Reconstruction & Development	2.500%	7/29/25	37,450	36,441
International Bank for Reconstruction & Development	0.500%	10/28/25	52,000	49,018
⁴ International Bank for Reconstruction & Development	3.125%	11/20/25	19,620	19,132
International Bank for Reconstruction & Development	8.875%	3/1/26	450	474
International Bank for Reconstruction & Development	4.750%	4/10/26	17,500	17,470
International Bank for Reconstruction & Development	0.875%	7/15/26	26,500	24,533
⁴ International Bank for Reconstruction & Development	1.875%	10/27/26	11,316	10,619
International Bank for Reconstruction & Development	3.125%	6/15/27	100,000	95,982
⁴ International Bank for Reconstruction & Development	2.500%	11/22/27	75,000	70,205
International Bank for Reconstruction & Development	0.750%	11/24/27	44,050	38,827
⁴ International Bank for Reconstruction & Development	1.375%	4/20/28	22,500	20,050
International Bank for Reconstruction & Development	3.500%	7/12/28	53,100	51,181
International Bank for Reconstruction & Development	4.625%	8/1/28	47,850	48,083

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Korea Development Bank	1.375%	4/25/27	11,000	9,982
Korea Development Bank	4.375%	2/15/28	24,425	24,078
Korea Development Bank	5.375%	10/23/28	4,150	4,246
Korea Development Bank	4.500%	2/15/29	21,900	21,673
Korea Development Bank	1.625%	1/19/31	9,500	7,729
Korea Development Bank	2.000%	10/25/31	6,500	5,315
Korea Development Bank	4.375%	2/15/33	29,000	27,673
Korea Development Bank	5.625%	10/23/33	4,400	4,590
¹⁰ Landwirtschaftliche Rentenbank	0.875%	3/30/26	26,400	24,635
^{4,10} Landwirtschaftliche Rentenbank	1.750%	7/27/26	11,696	11,003
^{4,10} Landwirtschaftliche Rentenbank	2.500%	11/15/27	23,105	21,587
^{4,10} Landwirtschaftliche Rentenbank	3.875%	6/14/28	16,450	16,049
¹⁰ Landwirtschaftliche Rentenbank	4.625%	4/17/29	43,392	43,715
¹⁰ Landwirtschaftliche Rentenbank	0.875%	9/3/30	21,700	17,503
^{4,10} Landwirtschaftliche Rentenbank	5.000%	10/24/33	12,000	12,423
Nordic Investment Bank	0.375%	9/11/25	22,100	20,911
Nordic Investment Bank	5.000%	10/15/25	6,690	6,687
⁴ Nordic Investment Bank	0.500%	1/21/26	15,650	14,622
Nordic Investment Bank	4.375%	3/14/28	35,075	34,843
Nordic Investment Bank	4.250%	2/28/29	14,425	14,291
¹¹ Oesterreichische Kontrollbank AG	0.375%	9/17/25	21,150	19,985
¹¹ Oesterreichische Kontrollbank AG	4.125%	1/20/26	7,090	7,000
^{4,11} Oesterreichische Kontrollbank AG	0.500%	2/2/26	29,400	27,406
¹¹ Oesterreichische Kontrollbank AG	5.000%	10/23/26	7,800	7,841
¹¹ Oesterreichische Kontrollbank AG	4.750%	5/21/27	21,503	21,564
¹¹ Oesterreichische Kontrollbank AG	3.625%	9/9/27	15,000	14,548
¹¹ Oesterreichische Kontrollbank AG	4.250%	3/1/28	21,200	20,935
^{4,11} Oesterreichische Kontrollbank AG	4.125%	1/18/29	8,800	8,664
⁴ Oriental Republic of Uruguay	4.375%	10/27/27	9,195	9,109
⁴ Oriental Republic of Uruguay	4.375%	1/23/31	26,359	25,635
⁴ Oriental Republic of Uruguay	5.750%	10/28/34	26,520	27,650
⁴ Oriental Republic of Uruguay	7.625%	3/21/36	6,822	8,079
⁴ Oriental Republic of Uruguay	4.125%	11/20/45	6,029	5,226
⁴ Oriental Republic of Uruguay	5.100%	6/18/50	46,580	43,842
⁴ Oriental Republic of Uruguay	4.975%	4/20/55	28,321	25,819
¹² Petroleos Mexicanos	2.378%	4/15/25	190	181
Province of Alberta	3.300%	3/15/28	14,000	13,346
Province of Alberta	4.500%	6/26/29	15,940	15,873
Province of Alberta	1.300%	7/22/30	25,282	20,862
Province of Alberta	4.500%	1/24/34	13,900	13,615
⁴ Province of British Columbia	6.500%	1/15/26	622	634
Province of British Columbia	2.250%	6/2/26	6,647	6,324
Province of British Columbia	0.900%	7/20/26	15,000	13,845
Province of British Columbia	4.800%	11/15/28	40,500	40,783
Province of British Columbia	4.900%	4/24/29	35,000	35,417
Province of British Columbia	1.300%	1/29/31	8,300	6,760
Province of British Columbia	4.200%	7/6/33	14,650	14,044
Province of British Columbia	4.750%	6/12/34	36,998	36,828
Province of British Columbia	7.250%	9/1/36	2,681	3,243
Province of Manitoba	2.125%	6/22/26	9,782	9,265
⁴ Province of Manitoba	1.500%	10/25/28	5,300	4,655
Province of Manitoba	4.300%	7/27/33	12,950	12,507
Province of Manitoba	4.900%	5/31/34	9,070	9,129
Province of New Brunswick	3.625%	2/24/28	5,300	5,082
Province of Ontario	1.050%	4/14/26	9,950	9,293
Province of Ontario	2.500%	4/27/26	8,000	7,660
Province of Ontario	2.300%	6/15/26	20,000	19,029
Province of Ontario	3.100%	5/19/27	51,760	49,501
Province of Ontario	1.050%	5/21/27	15,896	14,338
Province of Ontario	4.200%	1/18/29	24,600	24,175
Province of Ontario	2.000%	10/2/29	17,000	14,946
Province of Ontario	1.125%	10/7/30	14,200	11,498
Province of Ontario	1.600%	2/25/31	59,500	49,213
Province of Ontario	1.800%	10/14/31	22,692	18,718
⁴ Province of Ontario	2.125%	1/21/32	18,224	15,316
Province of Ontario	5.050%	4/24/34	20,051	20,486
Province of Quebec	0.600%	7/23/25	22,600	21,535
Province of Quebec	2.500%	4/20/26	500	479
Province of Quebec	2.750%	4/12/27	43,050	40,859
Province of Quebec	3.625%	4/13/28	14,300	13,779

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Province of Quebec	4.500%	4/3/29	31,300	31,143
	Province of Quebec	7.500%	9/15/29	11,407	12,888
	Province of Quebec	1.350%	5/28/30	14,200	11,810
	Province of Quebec	1.900%	4/21/31	88,000	73,961
	Province of Quebec	4.500%	9/8/33	16,350	16,031
	Province of Saskatchewan	3.250%	6/8/27	8,000	7,667
	Republic of Chile	3.125%	1/21/26	8,894	8,584
4	Republic of Chile	2.750%	1/31/27	16,800	15,775
4	Republic of Chile	3.240%	2/6/28	33,810	31,725
4	Republic of Chile	4.850%	1/22/29	18,900	18,664
4	Republic of Chile	2.450%	1/31/31	10,937	9,325
4	Republic of Chile	2.550%	1/27/32	20,037	16,823
4	Republic of Chile	2.550%	7/27/33	42,853	34,717
4	Republic of Chile	3.500%	1/31/34	18,920	16,414
4	Republic of Chile	4.950%	1/5/36	21,244	20,361
4	Republic of Chile	3.100%	5/7/41	42,810	31,312
4	Republic of Chile	4.340%	3/7/42	10,504	9,054
	Republic of Chile	3.860%	6/21/47	9,000	6,975
4	Republic of Chile	3.500%	1/25/50	20,300	14,597
4	Republic of Chile	4.000%	1/31/52	14,735	11,365
4	Republic of Chile	5.330%	1/5/54	10,065	9,479
4	Republic of Chile	3.100%	1/22/61	20,050	12,373
4	Republic of Chile	3.250%	9/21/71	12,750	7,866
	Republic of Finland	6.950%	2/15/26	1,000	1,028
	Republic of Hungary	7.625%	3/29/41	18,941	21,545
4	Republic of Indonesia	4.150%	9/20/27	1,000	970
	Republic of Indonesia	3.500%	1/11/28	29,900	28,221
4	Republic of Indonesia	4.550%	1/11/28	4,600	4,503
	Republic of Indonesia	4.100%	4/24/28	7,850	7,557
	Republic of Indonesia	4.750%	2/11/29	16,150	15,911
4	Republic of Indonesia	4.400%	3/10/29	8,500	8,229
	Republic of Indonesia	3.400%	9/18/29	7,950	7,325
	Republic of Indonesia	2.850%	2/14/30	11,800	10,448
	Republic of Indonesia	3.850%	10/15/30	17,800	16,544
	Republic of Indonesia	1.850%	3/12/31	15,800	12,876
4	Republic of Indonesia	2.150%	7/28/31	12,500	10,262
4	Republic of Indonesia	3.550%	3/31/32	18,545	16,632
4	Republic of Indonesia	4.650%	9/20/32	13,400	12,894
4	Republic of Indonesia	4.850%	1/11/33	13,700	13,375
4	Republic of Indonesia	4.700%	2/10/34	7,175	6,923
	Republic of Indonesia	4.350%	1/11/48	21,695	18,486
	Republic of Indonesia	5.350%	2/11/49	16,550	16,347
	Republic of Indonesia	3.700%	10/30/49	11,725	8,910
	Republic of Indonesia	3.500%	2/14/50	3,000	2,195
	Republic of Indonesia	4.200%	10/15/50	19,100	15,738
	Republic of Indonesia	3.050%	3/12/51	16,100	10,882
4	Republic of Indonesia	4.300%	3/31/52	8,075	6,737
4	Republic of Indonesia	5.450%	9/20/52	5,500	5,432
4	Republic of Indonesia	5.650%	1/11/53	9,800	9,914
4	Republic of Indonesia	5.100%	2/10/54	11,900	11,205
4	Republic of Indonesia	3.200%	9/23/61	7,700	4,942
	Republic of Indonesia	4.450%	4/15/70	11,785	9,650
	Republic of Indonesia	3.350%	3/12/71	7,300	4,687
	Republic of Italy	1.250%	2/17/26	32,100	30,035
	Republic of Italy	2.875%	10/17/29	20,800	18,504
	Republic of Italy	5.375%	6/15/33	21,495	21,208
	Republic of Italy	4.000%	10/17/49	21,600	15,794
	Republic of Italy	3.875%	5/6/51	34,655	24,210
	Republic of Korea	5.625%	11/3/25	1,511	1,520
	Republic of Korea	2.750%	1/19/27	42,176	40,090
	Republic of Korea	2.500%	6/19/29	10,500	9,533
1	Republic of Korea	4.500%	7/3/29	18,300	18,250
	Republic of Korea	1.000%	9/16/30	7,500	6,057
	Republic of Korea	1.750%	10/15/31	6,750	5,562
	Republic of Korea	4.125%	6/10/44	8,711	7,724
	Republic of Korea	3.875%	9/20/48	5,693	4,783
	Republic of Panama	7.125%	1/29/26	10,702	10,895
	Republic of Panama	8.875%	9/30/27	7,896	8,530
4	Republic of Panama	3.875%	3/17/28	16,090	14,866
	Republic of Panama	9.375%	4/1/29	5,080	5,679

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Republic of Panama	3.160%	1/23/30	16,300	13,739
4	Republic of Panama	7.500%	3/1/31	12,000	12,526
4	Republic of Panama	2.252%	9/29/32	45,475	32,673
4	Republic of Panama	6.400%	2/14/35	27,039	25,604
4	Republic of Panama	6.700%	1/26/36	17,063	16,605
4	Republic of Panama	6.875%	1/31/36	21,000	20,526
4	Republic of Panama	8.000%	3/1/38	8,820	9,290
4	Republic of Panama	4.500%	5/15/47	6,643	4,583
4	Republic of Panama	4.500%	4/16/50	29,718	19,929
4	Republic of Panama	4.300%	4/29/53	16,050	10,267
4	Republic of Panama	6.853%	3/28/54	15,700	14,412
4	Republic of Panama	4.500%	4/1/56	38,156	24,672
4	Republic of Panama	7.875%	3/1/57	2,000	2,075
4	Republic of Panama	3.870%	7/23/60	35,521	20,218
4	Republic of Panama	4.500%	1/19/63	13,800	8,813
	Republic of Peru	7.350%	7/21/25	7,900	8,051
4	Republic of Peru	2.392%	1/23/26	15,200	14,483
	Republic of Peru	4.125%	8/25/27	10,800	10,451
	Republic of Peru	2.844%	6/20/30	3,525	3,089
4	Republic of Peru	2.783%	1/23/31	64,256	55,115
4	Republic of Peru	1.862%	12/1/32	15,900	12,043
	Republic of Peru	8.750%	11/21/33	28,693	34,872
4	Republic of Peru	3.000%	1/15/34	27,300	22,188
4	Republic of Peru	6.550%	3/14/37	13,180	14,112
4	Republic of Peru	3.300%	3/11/41	14,800	10,964
	Republic of Peru	5.625%	11/18/50	24,633	23,970
4	Republic of Peru	3.550%	3/10/51	14,000	9,887
4	Republic of Peru	2.780%	12/1/60	19,250	10,760
4	Republic of Peru	3.600%	1/15/72	8,000	5,126
4	Republic of Peru	3.230%	7/28/21	14,925	8,365
	Republic of Poland	3.250%	4/6/26	20,050	19,450
4	Republic of Poland	5.500%	11/16/27	16,957	17,286
4	Republic of Poland	4.625%	3/18/29	18,900	18,654
4	Republic of Poland	5.750%	11/16/32	16,050	16,611
4	Republic of Poland	4.875%	10/4/33	26,700	25,978
4	Republic of Poland	5.125%	9/18/34	34,200	33,607
4	Republic of Poland	5.500%	4/4/53	29,800	29,151
4	Republic of Poland	5.500%	3/18/54	39,900	38,624
	Republic of the Philippines	5.500%	3/30/26	9,350	9,379
	Republic of the Philippines	3.229%	3/29/27	5,200	4,941
	Republic of the Philippines	5.170%	10/13/27	10,200	10,196
	Republic of the Philippines	3.000%	2/1/28	46,550	43,291
	Republic of the Philippines	4.625%	7/17/28	1,600	1,572
	Republic of the Philippines	3.750%	1/14/29	26,296	24,751
	Republic of the Philippines	9.500%	2/2/30	14,800	17,803
	Republic of the Philippines	2.457%	5/5/30	11,800	10,180
	Republic of the Philippines	7.750%	1/14/31	15,750	17,949
	Republic of the Philippines	1.648%	6/10/31	9,684	7,691
	Republic of the Philippines	1.950%	1/6/32	9,075	7,257
	Republic of the Philippines	6.375%	1/15/32	11,504	12,299
	Republic of the Philippines	3.556%	9/29/32	14,300	12,731
	Republic of the Philippines	5.609%	4/13/33	8,700	8,912
	Republic of the Philippines	5.000%	7/17/33	13,050	12,827
	Republic of the Philippines	5.250%	5/14/34	15,700	15,705
	Republic of the Philippines	6.375%	10/23/34	21,140	23,103
	Republic of the Philippines	5.000%	1/13/37	14,550	14,265
	Republic of the Philippines	3.950%	1/20/40	25,190	21,356
	Republic of the Philippines	3.700%	3/1/41	22,808	18,507
	Republic of the Philippines	3.700%	2/2/42	21,838	17,606
	Republic of the Philippines	2.950%	5/5/45	14,130	9,759
	Republic of the Philippines	2.650%	12/10/45	17,528	11,456
	Republic of the Philippines	3.200%	7/6/46	25,825	18,438
	Republic of the Philippines	4.200%	3/29/47	10,504	8,731
	Republic of the Philippines	5.950%	10/13/47	10,000	10,631
	Republic of the Philippines	5.500%	1/17/48	12,700	12,738
	Republic of the Philippines	5.600%	5/14/49	19,000	19,050
	State of Israel	2.875%	3/16/26	10,713	10,141
	State of Israel	3.250%	1/17/28	6,795	6,227
	State of Israel	5.375%	3/12/29	26,180	25,664
	State of Israel	2.500%	1/15/30	12,125	10,189

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
State of Israel	2.750%	7/3/30	22,627	19,065
State of Israel	4.500%	1/17/33	32,875	29,511
State of Israel	5.500%	3/12/34	37,500	35,641
State of Israel	4.500%	1/30/43	13,230	10,759
State of Israel	4.125%	1/17/48	10,725	7,873
State of Israel	3.375%	1/15/50	25,525	16,170
State of Israel	3.875%	7/3/50	19,450	13,544
State of Israel	5.750%	3/12/54	34,200	30,643
State of Israel	4.500%	4/3/20	11,950	8,319
⁴ Svensk Exportkredit AB	4.000%	7/15/25	12,925	12,760
Svensk Exportkredit AB	0.500%	8/26/25	20,750	19,669
⁴ Svensk Exportkredit AB	4.625%	11/28/25	13,851	13,754
⁴ Svensk Exportkredit AB	4.375%	2/13/26	13,600	13,457
⁴ Svensk Exportkredit AB	4.875%	9/14/26	3,500	3,501
⁴ Svensk Exportkredit AB	2.250%	3/22/27	10,900	10,201
Svensk Exportkredit AB	4.125%	6/14/28	13,250	13,001
⁴ Svensk Exportkredit AB	4.250%	2/1/29	27,400	27,057
⁴ Svensk Exportkredit AB	4.875%	10/4/30	32,380	32,801
United Mexican States	4.125%	1/21/26	23,790	23,290
United Mexican States	4.150%	3/28/27	29,155	28,247
United Mexican States	3.750%	1/11/28	27,600	26,069
⁴ United Mexican States	5.400%	2/9/28	13,150	13,087
United Mexican States	4.500%	4/22/29	29,900	28,596
⁴ United Mexican States	5.000%	5/7/29	12,000	11,710
⁴ United Mexican States	3.250%	4/16/30	28,400	24,945
⁴ United Mexican States	2.659%	5/24/31	35,800	29,418
⁴ United Mexican States	8.300%	8/15/31	6,390	7,535
⁴ United Mexican States	4.750%	4/27/32	19,350	17,864
⁴ United Mexican States	7.500%	4/8/33	9,200	10,249
⁴ United Mexican States	4.875%	5/19/33	16,850	15,524
⁴ United Mexican States	3.500%	2/12/34	28,369	23,044
⁴ United Mexican States	6.750%	9/27/34	5,864	6,105
⁴ United Mexican States	6.350%	2/9/35	41,700	41,954
⁴ United Mexican States	6.000%	5/7/36	67,250	65,520
United Mexican States	6.050%	1/11/40	29,032	28,080
⁴ United Mexican States	4.280%	8/14/41	48,896	37,866
⁴ United Mexican States	4.750%	3/8/44	42,333	33,850
United Mexican States	5.550%	1/21/45	17,325	15,566
United Mexican States	4.600%	1/23/46	26,191	20,152
United Mexican States	4.350%	1/15/47	23,594	17,552
United Mexican States	4.600%	2/10/48	23,396	17,829
⁴ United Mexican States	4.500%	1/31/50	23,200	17,408
⁴ United Mexican States	5.000%	4/27/51	27,890	22,301
⁴ United Mexican States	4.400%	2/12/52	28,025	20,378
⁴ United Mexican States	6.338%	5/4/53	31,040	29,201
⁴ United Mexican States	6.400%	5/7/54	26,370	25,087
⁴ United Mexican States	3.771%	5/24/61	48,600	29,698
⁴ United Mexican States	5.750%	10/12/10	24,333	20,046
Total Sovereign Bonds (Cost \$11,024,561)				10,243,425
Taxable Municipal Bonds (0.6%)				
Alabama Economic Settlement Authority BP Settlement Revenue	3.163%	9/15/25	780	767
Alabama Federal AID Highway Finance Authority SO Revenue	2.650%	9/1/37	3,825	2,987
Alameda County CA Joint Powers Authority Lease Revenue	7.046%	12/1/44	2,105	2,411
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	7.834%	2/15/41	3,625	4,378
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	8.084%	2/15/50	10,275	13,396
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.918%	4/1/40	4,365	4,908
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.263%	4/1/49	17,518	18,924
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	7.043%	4/1/50	5,025	5,940
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.907%	10/1/50	7,390	8,670
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	3.126%	4/1/55	5,425	3,694
Broward County FL Airport System Revenue	3.477%	10/1/43	375	308
California Earthquake Authority Revenue	5.603%	7/1/27	3,600	3,595
California GO	2.650%	4/1/26	5,000	4,796
California GO	1.700%	2/1/28	4,125	3,710
California GO	3.500%	4/1/28	5,500	5,262
California GO	5.125%	9/1/29	5,500	5,590
California GO	2.500%	10/1/29	7,630	6,842

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
California GO	1.750%	11/1/30	9,464	7,905
California GO	5.750%	10/1/31	7,800	8,217
California GO	6.000%	3/1/33	4,200	4,508
California GO	4.500%	4/1/33	14,070	13,640
California GO	7.500%	4/1/34	22,580	26,062
California GO	4.600%	4/1/38	11,425	10,766
California GO	7.550%	4/1/39	31,220	37,112
California GO	7.300%	10/1/39	19,015	21,754
California GO	7.350%	11/1/39	11,730	13,479
California GO	7.625%	3/1/40	14,985	17,768
California GO	7.600%	11/1/40	20,835	24,961
California GO	5.875%	10/1/41	2,300	2,387
California GO	5.200%	3/1/43	4,700	4,592
California Health Facilities Financing Authority Revenue (Social Bonds-Federally Taxable)	4.353%	6/1/41	800	715
California State Taxable Various Purpose GO	5.125%	3/1/38	4,700	4,670
California State University Systemwide Revenue	3.899%	11/1/47	4,275	3,524
California State University Systemwide Revenue	2.897%	11/1/51	1,550	1,098
California State University Systemwide Revenue	2.975%	11/1/51	6,395	4,344
California State University Systemwide Revenue	2.719%	11/1/52	3,975	2,639
California State University Systemwide Revenue	2.939%	11/1/52	5,620	3,838
California State University Systemwide Revenue	5.183%	11/1/53	2,400	2,357
Central Puget Sound WA Regional Transit Authority Sales & Use Tax Revenue	5.491%	11/1/39	1,660	1,677
Charlotte-Mecklenburg NC Hospital Authority Health Care System Revenue	3.204%	11/5/51	5,300	3,726
Chicago IL Metropolitan Water Reclamation District GO	5.720%	12/1/38	5,135	5,268
Chicago IL O'Hare International Airport Revenue	6.395%	1/1/40	8,525	9,170
Chicago IL O'Hare International Airport Revenue	4.472%	1/1/49	6,655	5,986
Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue	6.200%	12/1/40	5,000	5,249
Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue	6.899%	12/1/40	11,134	12,301
Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue	6.899%	12/1/40	5,143	5,682
Clark County NV Airport System Revenue	6.820%	7/1/45	3,375	3,797
Commonwealth Financing Authority Pennsylvania Revenue	3.864%	6/1/38	5,100	4,601
Commonwealth Financing Authority Pennsylvania Revenue	3.807%	6/1/41	7,450	6,343
Commonwealth Financing Authority Pennsylvania Revenue	2.991%	6/1/42	2,720	2,040
Commonwealth of Massachusetts SO Revenue	3.769%	7/15/29	3,075	2,958
Connecticut GO	5.090%	10/1/30	800	792
Connecticut GO	5.850%	3/15/32	10,205	10,783
Cook County IL GO	6.229%	11/15/34	2,695	2,835
Dallas County TX Hospital District GO	5.621%	8/15/44	850	859
Dallas TX Area Rapid Transit Revenue	5.999%	12/1/44	2,945	3,053
Dallas TX Area Rapid Transit Revenue	5.022%	12/1/48	3,485	3,287
Dallas TX Area Rapid Transit Sales Tax Revenue	2.613%	12/1/48	5,000	3,396
Dallas TX Convention Center Hotel Development Corp. Hotel Revenue	7.088%	1/1/42	3,150	3,540
13 Dallas TX Independent School District GO	6.450%	2/15/35	1,500	1,505
Dallas-Fort Worth TX International Airport Revenue	2.994%	11/1/38	12,860	10,740
Dallas-Fort Worth TX International Airport Revenue	3.089%	11/1/40	5,270	4,172
Dallas-Fort Worth TX International Airport Revenue	3.144%	11/1/45	3,575	2,663
Dallas-Fort Worth TX International Airport Revenue	2.843%	11/1/46	2,925	2,088
Dallas-Fort Worth TX International Airport Revenue	4.507%	11/1/51	9,650	8,565
District of Columbia Income Tax Revenue (Federally Taxable-Build America Bonds)	5.591%	12/1/34	11,090	11,217
District of Columbia Water & Sewer Authority Public Utility Revenue	4.814%	10/1/14	3,750	3,365
East Bay CA Municipal Utility District Water System Revenue	5.874%	6/1/40	7,015	7,314
Florida State Board of Administration Finance Corp. Revenue	1.258%	7/1/25	14,675	14,085
Florida State Board of Administration Finance Corp. Revenue	1.705%	7/1/27	9,775	8,870
Florida State Board of Administration Finance Corp. Revenue	2.154%	7/1/30	13,700	11,608
Florida State Board of Administration Finance Corp. Revenue	5.526%	7/1/34	14,500	14,588
Foothill-Eastern Transportation Corridor Agency CA Toll Road Revenue	4.094%	1/15/49	5,524	4,602
14 Foothill-Eastern Transportation Corridor Agency CA Toll Road Revenue	3.924%	1/15/53	2,500	2,009
Georgia Municipal Electric Power Authority Revenue	6.637%	4/1/57	9,112	9,916
Georgia Municipal Electric Power Authority Revenue	6.655%	4/1/57	6,683	7,287
Georgia Municipal Electric Power Authority Revenue	7.055%	4/1/57	5,092	5,680
Georgia Water & Wastewater Revenue	2.257%	11/1/35	6,700	5,313
Golden State Tobacco Securitization Corp. California Revenue	2.746%	6/1/34	4,665	3,895
Golden State Tobacco Securitization Corp. California Revenue	3.487%	6/1/36	2,400	1,955
Golden State Tobacco Securitization Corp. California Revenue	3.115%	6/1/38	4,500	3,632
Golden State Tobacco Securitization Corp. California Revenue	3.714%	6/1/41	3,750	2,868
Golden State Tobacco Securitization Corp. California Revenue	3.293%	6/1/42	3,700	2,878
Golden State Tobacco Securitization Corp. California Revenue	3.000%	6/1/46	3,745	3,419
Golden State Tobacco Securitization Corp. California Revenue	3.850%	6/1/50	3,195	2,997
Golden State Tobacco Securitization Corp. California Revenue	4.214%	6/1/50	7,000	5,226

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Grand Parkway Transportation Corp. Texas System Toll Revenue	5.184%	10/1/42	190	187
Grand Parkway Transportation Corp. Texas System Toll Revenue	3.236%	10/1/52	23,720	17,327
Houston TX GO	6.290%	3/1/32	8,555	9,106
Houston TX GO	3.961%	3/1/47	3,270	2,787
Idaho Energy Resources Authority Transmission Facilities Revenue (Bonneville Cooperation Project No.2)	2.861%	9/1/46	1,900	1,336
Illinois GO	5.100%	6/1/33	82,475	80,926
Illinois GO	6.630%	2/1/35	13,983	14,561
Illinois Toll Highway Authority Revenue	6.184%	1/1/34	4,220	4,416
Indiana Finance Authority Revenue (Ohio River Bridges East End Crossing Project)	3.051%	1/1/51	4,250	3,087
Jobs Ohio Beverage System Statewide Liquor Profits Revenue	3.985%	1/1/29	4,320	4,217
Jobs Ohio Beverage System Statewide Liquor Profits Revenue	4.433%	1/1/33	1,010	992
Jobs Ohio Beverage System Statewide Liquor Profits Revenue	4.532%	1/1/35	5,930	5,786
Jobs Ohio Beverage System Statewide Liquor Profits Revenue	2.833%	1/1/38	3,165	2,565
Kansas Department of Transportation Highway Revenue	4.596%	9/1/35	3,250	3,105
Kansas Development Finance Authority Revenue	4.927%	4/15/45	4,705	4,507
¹⁵ Kansas Development Finance Authority Revenue	2.774%	5/1/51	4,000	2,757
¹⁴ Kansas Development Finance Authority Revenue (Employees Retirement System)	5.501%	5/1/34	2,025	2,077
Los Angeles CA Community College District GO	6.750%	8/1/49	5,125	5,901
¹⁴ Los Angeles CA Department of Airports International Revenue	4.242%	5/15/48	2,800	2,413
Los Angeles CA Department of Water & Power Revenue	6.574%	7/1/45	8,500	9,436
Los Angeles CA Department of Water & Power Revenue	6.603%	7/1/50	3,265	3,669
Los Angeles County CA Metropolitan Transportation Authority Sales Tax Revenue	5.735%	6/1/39	6,680	6,802
Los Angeles County CA Public Works Financing Authority Lease Revenue	7.618%	8/1/40	3,395	4,011
Louisiana Gasoline & Fuel Tax Revenue	2.952%	5/1/41	1,300	987
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	3.615%	2/1/29	5,141	5,015
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	5.081%	6/1/31	4,038	4,009
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	4.145%	2/1/33	7,725	7,398
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	5.048%	12/1/34	4,100	4,047
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	4.275%	2/1/36	5,180	4,825
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	4.475%	8/1/39	9,065	8,552
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	5.198%	12/1/39	13,100	13,155
Maryland Economic Development Corp. Revenue	5.942%	5/31/57	2,610	2,628
Maryland Health & Higher Educational Facilities Authority Revenue	3.052%	7/1/40	2,625	1,973
Maryland Health & Higher Educational Facilities Authority Revenue	3.197%	7/1/50	2,875	2,008
Massachusetts GO	5.456%	12/1/39	6,745	6,825
Massachusetts GO	2.900%	9/1/49	5,495	3,818
Massachusetts School Building Authority Dedicated Sales Tax Revenue	1.753%	8/15/30	2,240	1,926
Massachusetts School Building Authority Dedicated Sales Tax Revenue	5.715%	8/15/39	3,180	3,258
Massachusetts School Building Authority Dedicated Sales Tax Revenue	3.395%	10/15/40	6,370	5,181
Massachusetts School Building Authority Dedicated Sales Tax Revenue	2.950%	5/15/43	8,820	6,636
Massachusetts SO Revenue	4.110%	7/15/31	6,034	5,925
Massachusetts Transportation Fund Revenue	5.731%	6/1/40	3,750	3,803
Metropolitan Government of Nashville & Davidson County TN Convention Center Authority Tourism Tax Revenue	6.731%	7/1/43	3,440	3,750
Metropolitan Transportation Authority NY Revenue	5.175%	11/15/49	930	839
Metropolitan Washington DC/VA Airports Authority Dulles Toll Road Revenue	7.462%	10/1/46	4,625	5,583
Miami-Dade County FL Aviation Revenue (Miami International Airport)	4.280%	10/1/41	6,155	5,425
Miami-Dade County FL Seaport Revenue	6.224%	11/1/55	5,500	5,849
Miami-Dade County FL Transit System Sales Surtax Revenue	2.600%	7/1/42	500	366
Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.084%	12/1/34	9,550	8,307
Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.384%	12/1/40	6,105	4,958
Michigan State Building Authority Revenue Refunding Taxable BDS 2020 II	2.705%	10/15/40	4,450	3,374
Michigan State University Revenue	4.496%	8/15/48	2,025	1,855
Michigan State University Revenue	4.165%	8/15/22	5,300	4,101
Michigan Strategic Fund Ltd. Obligation Revenue	3.225%	9/1/47	3,300	2,512
Mississippi GO	5.245%	11/1/34	3,220	3,199
Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.229%	5/15/50	5,730	4,187
Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.652%	8/15/57	3,500	2,693
National Finance Authority NH Revenue	3.300%	4/1/32	3,600	2,882
¹⁶ New Jersey Economic Development Authority Revenue (State Pension Funding)	7.425%	2/15/29	10,800	11,505
New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.754%	12/15/28	7,680	7,717
New Jersey Transportation Trust Fund Authority Transportation System Revenue	6.561%	12/15/40	4,285	4,669
New Jersey Transportation Trust Fund Authority Transportation System Revenue	4.131%	6/15/42	4,430	3,739

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
New Jersey Turnpike Authority Revenue	7.414%	1/1/40	17,067	20,024
New Jersey Turnpike Authority Revenue	7.102%	1/1/41	19,751	22,565
New York City NY GO	5.206%	10/1/31	4,000	3,996
New York City NY GO	5.517%	10/1/37	3,525	3,522
New York City NY GO	6.271%	12/1/37	6,525	6,965
New York City NY GO	5.263%	10/1/52	3,250	3,309
New York City NY GO	5.828%	10/1/53	7,700	8,403
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.750%	6/15/41	5,625	5,712
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.724%	6/15/42	795	801
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.952%	6/15/42	1,000	1,034
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	6.011%	6/15/42	350	364
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.440%	6/15/43	5,935	5,757
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.882%	6/15/44	13,105	13,338
New York City NY Transitional Finance Authority Future Tax Revenue	5.767%	8/1/36	3,470	3,521
New York City NY Transitional Finance Authority Future Tax Revenue	5.508%	8/1/37	3,800	3,785
New York City NY Transitional Finance Authority Future Tax Revenue	5.572%	11/1/38	3,080	3,075
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	5.871%	11/15/39	3,575	3,680
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	6.668%	11/15/39	9,215	9,994
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	6.814%	11/15/40	585	641
New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund)	7.336%	11/15/39	1,135	1,344
New York State Dormitory Authority Revenue (Personal Income Tax)	5.628%	3/15/39	2,705	2,742
New York State Dormitory Authority Revenue (Personal Income Tax)	5.600%	3/15/40	3,170	3,195
New York State Thruway Authority General Revenue	2.900%	1/1/35	3,945	3,320
New York State Urban Development Corp. Revenue (Personal Income Tax)	3.900%	3/15/33	3,040	2,848
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.770%	3/15/39	6,255	6,338
North Texas Tollway Authority System Revenue	3.011%	1/1/43	2,225	1,690
North Texas Tollway Authority System Revenue	6.718%	1/1/49	10,215	11,625
Ohio State University General Receipts Revenue	4.910%	6/1/40	2,945	2,824
Ohio State University General Receipts Revenue	4.800%	6/1/11	5,481	4,923
Ohio Turnpike Commission Revenue	3.216%	2/15/48	4,075	3,091
Oklahoma Development Finance Authority Revenue	3.877%	5/1/37	3,413	3,255
Oklahoma Development Finance Authority Revenue	4.380%	11/1/45	12,240	11,269
Oklahoma Development Finance Authority Revenue	4.714%	5/1/52	4,485	4,181
Oregon Department of Transportation Highway User Tax Revenue	5.834%	11/15/34	2,900	2,977
Oregon GO	5.892%	6/1/27	7,824	7,929
¹⁴ Oregon School Boards Association GO	5.528%	6/30/28	322	324
Pennsylvania State University Revenue	2.790%	9/1/43	5,175	3,856
Pennsylvania State University Revenue	2.840%	9/1/50	5,190	3,539
Pennsylvania Turnpike Commission Revenue	5.511%	12/1/45	3,720	3,662
Philadelphia PA Water & Wastewater Revenue	2.926%	7/1/45	3,050	2,251
Port Authority of New York & New Jersey Revenue	6.040%	12/1/29	2,060	2,172
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	14,510	15,053
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	4,900	5,083
Port Authority of New York & New Jersey Revenue	4.960%	8/1/46	5,025	4,818
Port Authority of New York & New Jersey Revenue	5.310%	8/1/46	3,370	3,355
Port Authority of New York & New Jersey Revenue	4.031%	9/1/48	1,800	1,514
Port Authority of New York & New Jersey Revenue	3.139%	2/15/51	10,000	7,394
Port Authority of New York & New Jersey Revenue	4.926%	10/1/51	2,555	2,441
Port Authority of New York & New Jersey Revenue	5.072%	7/15/53	2,300	2,246
Port Authority of New York & New Jersey Revenue	4.229%	10/15/57	1,000	846
Port Authority of New York & New Jersey Revenue	3.175%	7/15/60	3,900	2,611
Port Authority of New York & New Jersey Revenue	4.458%	10/1/62	29,910	25,971
Port Authority of New York & New Jersey Revenue	4.810%	10/15/65	7,385	6,843
Port Authority of New York & New Jersey Revenue	3.287%	8/1/69	4,300	2,812
Port of Morrow OR Transmission Facilities Revenue (Bonneville Cooperation Projects)	2.987%	9/1/36	105	87
Port of Morrow OR Transmission Facilities Revenue (Bonneville Cooperation Projects)	2.543%	9/1/40	3,275	2,393
Regional Transportation District of Colorado Sales Tax Revenue	5.844%	11/1/50	2,050	2,143
Riverside CA Pension Obligation Taxable Revenue Bonds	3.857%	6/1/45	3,820	3,256
Riverside County CA Pension Obligation Revenue Bonds	3.818%	2/15/38	700	639
Rutgers State University New Jersey Revenue	5.665%	5/1/40	2,900	2,915
Rutgers State University New Jersey Revenue	3.270%	5/1/43	1,050	841
Rutgers State University New Jersey Revenue	3.915%	5/1/19	4,395	3,135

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Sales Tax Securitization Corp. Illinois Revenue	3.238%	1/1/42	4,270	3,401
Sales Tax Securitization Corp. Illinois Revenue	3.587%	1/1/43	8,400	6,981
Sales Tax Securitization Corp. Illinois Revenue	3.820%	1/1/48	3,000	2,419
Salt River Projects Arizona Agricultural Improvement & Power District Revenue	4.839%	1/1/41	3,235	3,049
San Antonio TX Electric & Gas Systems Revenue	5.985%	2/1/39	1,650	1,719
San Antonio TX Electric & Gas Systems Revenue	5.808%	2/1/41	7,000	7,141
San Antonio TX Electric & Gas Systems Revenue	4.427%	2/1/42	1,410	1,328
San Diego County CA Regional Transportation Commission Sales Tax Revenue	5.911%	4/1/48	3,170	3,292
San Diego County CA Water Authority Revenue	6.138%	5/1/49	6,180	6,575
San Francisco CA City & County Public Utilities Commission Water Revenue	6.950%	11/1/50	5,795	6,537
San Jose California Redevelopment Agency Successor Agency Tax Allocation	3.375%	8/1/34	3,600	3,216
South Carolina Public Service Authority Revenue	6.454%	1/1/50	7,000	7,468
State Public School Building Authority PA Revenue	5.000%	9/15/27	3,572	3,561
Texas A & M University Permanent Fund Revenue	3.660%	7/1/47	900	740
Texas GO	5.517%	4/1/39	11,570	11,915
Texas Natural Gas Securitization Finance Corp. Revenue	5.102%	4/1/35	20,929	20,904
Texas Natural Gas Securitization Finance Corp. Revenue	5.169%	4/1/41	19,715	19,750
Texas Private Activity Bond Surface Transportation Corp. Revenue (NTE Mobility Partners)	3.922%	12/31/49	13,225	10,852
Texas Transportation Commission GO	4.681%	4/1/40	2,145	2,030
Texas Transportation Commission GO	2.472%	10/1/44	8,150	5,603
Texas Transportation Commission State Highway Revenue	5.178%	4/1/30	12,620	12,632
¹⁴ Tucson City AZ COP	2.856%	7/1/47	3,330	2,412
University of California Regents Medical Center Pooled Revenue	4.132%	5/15/32	4,050	3,850
University of California Regents Medical Center Pooled Revenue	6.548%	5/15/48	19,050	20,910
University of California Regents Medical Center Pooled Revenue	6.583%	5/15/49	4,535	4,983
University of California Regents Medical Center Pooled Revenue	3.006%	5/15/50	1,505	1,011
University of California Regents Medical Center Pooled Revenue	4.563%	5/15/53	8,290	7,337
University of California Regents Medical Center Pooled Revenue	3.256%	5/15/60	4,760	3,176
University of California Regents Medical Center Pooled Revenue	3.706%	5/15/20	3,275	2,172
University of California Revenue	3.063%	7/1/25	14,321	14,021
University of California Revenue	1.316%	5/15/27	7,550	6,856
University of California Revenue	1.614%	5/15/30	5,830	4,897
University of California Revenue	3.071%	5/15/51	5,900	4,033
University of California Revenue	4.858%	5/15/12	12,189	10,679
University of California Revenue	4.767%	5/15/15	4,925	4,234
University of Michigan Revenue	2.437%	4/1/40	9,978	7,331
University of Michigan Revenue	3.599%	4/1/47	4,120	3,477
University of Michigan Revenue	2.562%	4/1/50	2,550	1,647
University of Michigan Revenue	3.504%	4/1/52	3,950	3,059
University of Michigan Revenue	3.504%	4/1/52	5,300	4,105
University of Michigan Revenue	4.454%	4/1/22	12,600	10,422
University of Minnesota Revenue	4.048%	4/1/52	1,416	1,211
University of Nebraska Student Fee Revenue	3.037%	10/1/49	3,660	2,657
¹⁵ University of Oregon Revenue	3.424%	3/1/60	5,270	3,844
University of Pittsburgh Pennsylvania of the Commonwealth System of Higher Education Revenue	3.555%	9/15/19	8,965	5,887
University of Texas Financing System Revenue	4.794%	8/15/46	2,200	2,105
University of Texas Financing System Revenue	3.354%	8/15/47	2,575	1,930
University of Texas Financing System Revenue	2.439%	8/15/49	2,375	1,462
University of Texas Permanent University Fund Revenue	3.376%	7/1/47	6,800	5,262
University of Texas Permanent University Fund Revenue	3.100%	7/1/49	4,725	3,508
University of Virginia Revenue	2.256%	9/1/50	11,890	7,090
University of Virginia Revenue	4.179%	9/1/17	3,565	2,822
University of Virginia Revenue	3.227%	9/1/19	2,300	1,388
Utah GO	4.554%	7/1/24	1,610	1,610
Utah GO	3.539%	7/1/25	2,524	2,506
¹⁴ Wisconsin General Fund Annual Appropriation Revenue	5.700%	5/1/26	1,285	1,291
Wisconsin General Fund Annual Appropriation Revenue ETM	3.154%	5/1/27	3,050	2,921
Wisconsin General Fund Annual Appropriation Revenue	3.954%	5/1/36	9,400	8,671
Total Taxable Municipal Bonds (Cost \$1,804,370)				1,567,891

	Coupon	Shares	Market Value* (\$000)
Temporary Cash Investments (3.4%)			
Money Market Fund (3.4%)			
¹⁷ Vanguard Market Liquidity Fund (Cost \$9,971,909)	5.380%	99,730,924	9,972,095
Total Investments (102.7%) (Cost \$325,623,675)			298,603,022
Other Assets and Liabilities—Net (-2.7%)			(7,807,799)
Net Assets (100%)			290,795,223

Cost is in \$000.

• See Note A in Notes to Financial Statements.

1 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of June 30, 2024.

2 Securities with a value of \$1,888,000 have been segregated as collateral for certain open To Be Announced (TBA) transactions.

3 U.S. government-guaranteed.

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 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.

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

7 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At June 30, 2024, the aggregate value was \$799,121,000, representing 0.3% of net assets.

8 Guaranteed by the Government of Canada.

9 Guaranteed by the Government of Japan.

10 Guaranteed by the Federal Republic of Germany.

11 Guaranteed by the Republic of Austria.

12 Guaranteed by the Government of Mexico.

13 Scheduled principal and interest payments are guaranteed by Texas Permanent School Fund.

14 Scheduled principal and interest payments are guaranteed by Assured Guaranty Municipal Corp.

15 Scheduled principal and interest payments are guaranteed by Build America Mutual Assurance Co.

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.

1YR—1-year.

CMT—Constant Maturing Treasury Rate.

COP—Certificate of Participation.

DAC—Designated Activity Company.

ETM—Escrowed to Maturity.

GO—General Obligation Bond.

REIT—Real Estate Investment Trust.

RFUCCT1Y—Refinitiv USD IBOR Consumer Cash Fallbacks Term 1-year.

RFUCCT6M—Refinitiv USD IBOR Consumer Cash Fallbacks Term 6-month.

SO—Special Obligation.

SOFR—Secured Overnight Financing Rate.

UMBS—Uniform Mortgage-Backed Securities.

Statement of Assets and Liabilities

As of June 30, 2024

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$315,651,766)	288,630,927
Affiliated Issuers (Cost \$9,971,909)	9,972,095
Total Investments in Securities	298,603,022
Investment in Vanguard	8,454
Cash	72,648
Receivables for Investment Securities Sold	4,046,943
Receivables for Accrued Income	2,138,315
Receivables for Capital Shares Issued	494,886
Total Assets	305,364,268
Liabilities	
Payables for Investment Securities Purchased	14,560,501
Payables for Capital Shares Redeemed	2,094
Payables to Vanguard	6,450
Total Liabilities	14,569,045
Net Assets	290,795,223
At June 30, 2024, net assets consisted of:	
Paid-in Capital	325,274,889
Total Distributable Earnings (Loss)	(34,479,666)
Net Assets	290,795,223
Investor Shares—Net Assets	
Applicable to 15,094,967,982 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	141,268,178
Net Asset Value Per Share—Investor Shares	\$9.36
Institutional Shares—Net Assets	
Applicable to 15,977,470,285 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	149,527,045
Net Asset Value Per Share—Institutional Shares	\$9.36

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

Statement of Operations

	Six Months Ended June 30, 2024
	(\$000)
Investment Income	
Income	
Interest ¹	5,135,359
Total Income	5,135,359
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	4,136
Management and Administrative—Investor Shares	53,995
Management and Administrative—Institutional Shares	10,303
Marketing and Distribution—Investor Shares	3,767
Marketing and Distribution—Institutional Shares	2,333
Custodian Fees	222
Shareholders' Reports—Investor Shares	514
Shareholders' Reports—Institutional Shares	9
Trustees' Fees and Expenses	81
Other Expenses	30
Total Expenses	75,390
Net Investment Income	5,059,969
Realized Net Gain (Loss) on Investment Securities Sold¹	(1,364,408)
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	(5,246,895)
Net Increase (Decrease) in Net Assets Resulting from Operations	(1,551,334)

¹ Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$78,969,000, \$827,000, and \$188,000, respectively. Purchases and sales are for temporary cash investment purposes.

Statement of Changes in Net Assets

	Six Months Ended June 30, 2024	Year Ended December 31, 2023
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	5,059,969	7,864,861
Realized Net Gain (Loss)	(1,364,408)	(2,526,167)
Change in Unrealized Appreciation (Depreciation)	(5,246,895)	8,617,559
Net Increase (Decrease) in Net Assets Resulting from Operations	(1,551,334)	13,956,253
Distributions		
Investor Shares	(2,447,467)	(3,853,094)
Institutional Shares	(2,615,121)	(4,006,967)
Total Distributions	(5,062,588)	(7,860,061)
Capital Share Transactions		
Investor Shares	10,986,459	15,006,164
Institutional Shares	14,220,875	21,019,147
Net Increase (Decrease) from Capital Share Transactions	25,207,334	36,025,311
Total Increase (Decrease)	18,593,412	42,121,503
Net Assets		
Beginning of Period	272,201,811	230,080,308
End of Period	290,795,223	272,201,811

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

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2024	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$9.59	\$9.37	\$11.05	\$11.46	\$11.01	\$10.42
Investment Operations						
Net Investment Income ¹	.168	.293	.223	.194	.249	.299
Net Realized and Unrealized Gain (Loss) on Investments	(.230)	.219	(1.672)	(.393)	.551	.590
Total from Investment Operations	(.062)	.512	(1.449)	(.199)	.800	.889
Distributions						
Dividends from Net Investment Income	(.168)	(.292)	(.223)	(.194)	(.249)	(.299)
Distributions from Realized Capital Gains	—	—	(.008)	(.017)	(.101)	—
Total Distributions	(.168)	(.292)	(.231)	(.211)	(.350)	(.299)
Net Asset Value, End of Period	\$9.36	\$9.59	\$9.37	\$11.05	\$11.46	\$11.01
Total Return²	-0.64%	5.58%	-13.19%	-1.73%	7.31%	8.62%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$141,268	\$133,525	\$115,524	\$141,913	\$129,026	\$116,505
Ratio of Total Expenses to Average Net Assets	0.09%	0.09% ³	0.09% ³	0.09%	0.09%	0.09%
Ratio of Net Investment Income to Average Net Assets	3.60%	3.13%	2.25%	1.74%	2.17%	2.76%
Portfolio Turnover Rate ⁴	38%	39%	49%	76%	119%	66%

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

1 Calculated based on average shares outstanding.

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

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.09%.

4 Includes 5%, 11%, 29%, 38%, 32%, and 12%, respectively, attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2024	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$9.59	\$9.37	\$11.05	\$11.46	\$11.01	\$10.42
Investment Operations						
Net Investment Income ¹	.171	.300	.231	.201	.256	.306
Net Realized and Unrealized Gain (Loss) on Investments	(.230)	.219	(1.673)	(.393)	.552	.591
Total from Investment Operations	(.059)	.519	(1.442)	(.192)	.808	.897
Distributions						
Dividends from Net Investment Income	(.171)	(.299)	(.230)	(.201)	(.257)	(.307)
Distributions from Realized Capital Gains	—	—	(.008)	(.017)	(.101)	—
Total Distributions	(.171)	(.299)	(.238)	(.218)	(.358)	(.307)
Net Asset Value, End of Period	\$9.36	\$9.59	\$9.37	\$11.05	\$11.46	\$11.01
Total Return	-0.60%	5.66%	-13.12%	-1.67%	7.38%	8.69%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$149,527	\$138,677	\$114,556	\$115,495	\$92,739	\$81,929
Ratio of Total Expenses to Average Net Assets	0.02%	0.02% ²	0.02% ²	0.02%	0.02%	0.02%
Ratio of Net Investment Income to Average Net Assets	3.67%	3.20%	2.34%	1.81%	2.24%	2.83%
Portfolio Turnover Rate ³	38%	39%	49%	76%	119%	66%

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

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.02%.

3 Includes 5%, 11%, 29%, 38%, 32%, and 12%, respectively, attributable to mortgage-dollar-roll activity.

Notes to Financial Statements

Vanguard Total Bond Market II Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund has been established by Vanguard as an investment vehicle for Vanguard funds of funds as well as certain similar trusts and accounts ("eligible investors"). The fund is not available to other investors. The fund offers two classes of shares: Investor Shares and Institutional Shares. Each of the share classes has different eligibility and minimum purchase requirements, and is designed for different types of 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 other 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, as furnished by independent pricing services. 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 valuation designee to represent fair value and subject to oversight by the board of trustees.

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 MSFTA, and sell or retain any collateral held up to the net amount owed to the fund under the MSFTA.

At June 30, 2024, counterparties had deposited in segregated accounts securities with a value of \$1,058,000 and cash of \$1,011,000 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 also enters into mortgage-dollar-roll transactions in which the fund buys mortgage-backed securities from a dealer pursuant to a TBA transaction and simultaneously agrees to sell similar securities in the future at a predetermined price. The securities bought in mortgage-dollar-roll transactions are used to cover an open TBA sell position. The fund continues to earn interest on mortgage-backed security pools already held and receives a lower price on the securities to be sold in the future. The fund accounts for mortgage-dollar-roll transactions as purchases and sales; as such, these transactions may increase the fund's portfolio turnover rate. Amounts to be received or paid in connection with open mortgage dollar rolls are included in Receivables for Investment Securities Sold or Payables for Investment Securities Purchased in the Statement of Assets and Liabilities.

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

5. **Distributions:** Distributions from net investment income are declared daily and paid on the first business day of the following month. Annual distributions from realized capital gains, if any, are recorded on the ex-dividend date. Distributions are determined on a tax basis at the fiscal year-end and may differ from net investment income and realized capital gains for financial reporting purposes.

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

In accordance with an exemptive order (the "Order") from the SEC, the fund may participate in a joint lending and borrowing program that allows registered open-end Vanguard funds to borrow money from and lend money to each other for temporary or emergency purposes (the "Interfund Lending Program"), subject to compliance with the terms and conditions of the Order, and to the extent permitted by the fund's investment objective and

investment policies. Interfund loans and borrowings normally extend overnight but can have a maximum duration of seven days. Loans may be called on one business day's notice. The interest rate to be charged is governed by the conditions of the Order and internal procedures adopted by the board of trustees. The board of trustees is responsible for overseeing the Interfund Lending Program.

For the six months ended June 30, 2024, the fund did not utilize the credit facilities or the Interfund Lending Program.

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

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

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

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At June 30, 2024, the fund had contributed to Vanguard capital in the amount of \$8,454,000, representing less than 0.01% of the fund's net assets and 3.38% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

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

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

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

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

The following table summarizes the market value of the fund's investments as of June 30, 2024, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
U.S. Government and Agency Obligations	—	194,920,077	—	194,920,077
Asset-Backed/Commercial Mortgage-Backed Securities	—	6,267,772	—	6,267,772
Corporate Bonds	—	75,631,762	—	75,631,762
Sovereign Bonds	—	10,243,425	—	10,243,425
Taxable Municipal Bonds	—	1,567,891	—	1,567,891
Temporary Cash Investments	9,972,095	—	—	9,972,095
Total	9,972,095	288,630,927	—	298,603,022

D. As of June 30, 2024, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	326,282,678
Gross Unrealized Appreciation	619,024
Gross Unrealized Depreciation	(28,298,680)
Net Unrealized Appreciation (Depreciation)	(27,679,656)

The fund's tax-basis capital gains and losses are determined only at the end of each fiscal year. For tax purposes, at December 31, 2023, the fund had available capital losses totaling \$5,511,551,000 that may be carried forward indefinitely to offset future net capital gains. The fund will use these capital losses to offset net taxable capital gains, if any, realized during the year ending December 31, 2024; should the fund realize net capital losses for the year, the losses will be added to the loss carryforward balance above.

E. During the six months ended June 30, 2024, the fund purchased \$14,793,656,000 of investment securities and sold \$6,491,430,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$116,202,914,000 and \$99,534,096,000, respectively.

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

	Six Months Ended June 30, 2024		Year Ended December 31, 2023	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	10,522,338	1,121,239	16,490,696	1,749,987
Issued in Lieu of Cash Distributions	2,447,467	261,474	3,852,652	410,789
Redeemed	(1,983,346)	(211,474)	(5,337,184)	(569,872)
Net Increase (Decrease)—Investor Shares	10,986,459	1,171,239	15,006,164	1,590,904
Institutional Shares				
Issued	13,442,252	1,433,116	26,408,893	2,807,720
Issued in Lieu of Cash Distributions	2,615,121	279,392	3,998,613	426,373
Redeemed	(1,836,498)	(196,066)	(9,388,359)	(1,002,590)
Net Increase (Decrease)—Institutional Shares	14,220,875	1,516,442	21,019,147	2,231,503

G. Significant market disruptions, such as those caused by pandemics, natural or environmental disasters, war, acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

To the extent the fund's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the fund may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

Credit risk is the risk that a counterparty to a transaction or an issuer of a financial instrument will fail to pay interest and principal when due, or that perceptions of the issuer's ability to make such payments will cause the price of an investment to decline. Investment in debt securities will generally increase credit risk.

H. Management has determined that no events or transactions occurred subsequent to June 30, 2024, that would require recognition or disclosure in these financial statements.

Financial Statements
For the six-months ended June 30, 2024
Vanguard Inflation-Protected Securities Fund

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Financial Statements1

Financial Statements (unaudited)

Schedule of Investments

As of June 30, 2024

The fund files its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year as an exhibit to its reports on Form N-PORT. The fund's Form N-PORT reports are available on the SEC's website at www.sec.gov.

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
U.S. Government and Agency Obligations (99.5%)				
U.S. Government Securities (99.5%)				
United States Treasury Inflation Indexed Bonds	0.375%	7/15/25	891,496	868,903
United States Treasury Inflation Indexed Bonds	0.125%	10/15/25	790,806	764,712
United States Treasury Inflation Indexed Bonds	0.625%	1/15/26	743,517	719,213
United States Treasury Inflation Indexed Bonds	2.000%	1/15/26	356,550	352,196
United States Treasury Inflation Indexed Bonds	0.125%	4/15/26	608,484	581,370
United States Treasury Inflation Indexed Bonds	0.125%	7/15/26	748,522	715,282
United States Treasury Inflation Indexed Bonds	0.125%	10/15/26	845,560	804,966
United States Treasury Inflation Indexed Bonds	0.375%	1/15/27	694,530	660,324
United States Treasury Inflation Indexed Bonds	2.375%	1/15/27	345,195	345,077
United States Treasury Inflation Indexed Bonds	0.125%	4/15/27	863,860	812,813
United States Treasury Inflation Indexed Bonds	0.375%	7/15/27	769,356	730,138
United States Treasury Inflation Indexed Bonds	1.625%	10/15/27	866,772	853,071
United States Treasury Inflation Indexed Bonds	0.500%	1/15/28	784,830	739,679
United States Treasury Inflation Indexed Bonds	1.750%	1/15/28	326,032	320,876
United States Treasury Inflation Indexed Bonds	1.250%	4/15/28	855,392	826,499
United States Treasury Inflation Indexed Bonds	3.625%	4/15/28	332,571	349,453
United States Treasury Inflation Indexed Bonds	0.750%	7/15/28	683,725	649,836
United States Treasury Inflation Indexed Bonds	2.375%	10/15/28	880,253	892,057
United States Treasury Inflation Indexed Bonds	0.875%	1/15/29	593,485	562,399
United States Treasury Inflation Indexed Bonds	2.500%	1/15/29	300,322	305,664
United States Treasury Inflation Indexed Bonds	2.125%	4/15/29	913,236	915,065
United States Treasury Inflation Indexed Bonds	3.875%	4/15/29	387,594	418,655
United States Treasury Inflation Indexed Bonds	0.250%	7/15/29	709,640	651,729
United States Treasury Inflation Indexed Bonds	0.125%	1/15/30	782,906	704,830
United States Treasury Inflation Indexed Bonds	0.125%	7/15/30	866,944	775,610
United States Treasury Inflation Indexed Bonds	0.125%	1/15/31	897,226	791,767
United States Treasury Inflation Indexed Bonds	0.125%	7/15/31	899,156	789,251
United States Treasury Inflation Indexed Bonds	0.125%	1/15/32	1,000,343	865,873
United States Treasury Inflation Indexed Bonds	3.375%	4/15/32	139,583	152,275
United States Treasury Inflation Indexed Bonds	0.625%	7/15/32	1,038,557	930,927
United States Treasury Inflation Indexed Bonds	1.125%	1/15/33	1,013,298	937,416
United States Treasury Inflation Indexed Bonds	1.375%	7/15/33	969,714	915,889
United States Treasury Inflation Indexed Bonds	1.750%	1/15/34	1,355,192	1,315,551
United States Treasury Inflation Indexed Bonds	2.125%	2/15/40	220,642	218,187
United States Treasury Inflation Indexed Bonds	0.750%	2/15/42	470,543	366,851
United States Treasury Inflation Indexed Bonds	0.625%	2/15/43	333,748	250,396
United States Treasury Inflation Indexed Bonds	1.375%	2/15/44	459,695	393,092
United States Treasury Inflation Indexed Bonds	0.750%	2/15/45	505,913	378,376
United States Treasury Inflation Indexed Bonds	1.000%	2/15/46	260,990	203,231
United States Treasury Inflation Indexed Bonds	0.875%	2/15/47	318,973	239,060
United States Treasury Inflation Indexed Bonds	1.000%	2/15/48	222,484	170,013
United States Treasury Inflation Indexed Bonds	1.000%	2/15/49	215,537	163,560
¹ United States Treasury Inflation Indexed Bonds	0.250%	2/15/50	329,243	200,711
United States Treasury Inflation Indexed Bonds	0.125%	2/15/51	330,545	190,708
United States Treasury Inflation Indexed Bonds	0.125%	2/15/52	372,776	211,285
United States Treasury Inflation Indexed Bonds	1.500%	2/15/53	361,385	303,547
United States Treasury Inflation Indexed Bonds	2.125%	2/15/54	188,380	183,135
United States Treasury Note/Bond	3.250%	6/30/29	80,000	76,000
United States Treasury Note/Bond	1.500%	2/15/30	60,000	51,506
United States Treasury Note/Bond	4.375%	11/30/30	80,000	80,075
United States Treasury Note/Bond	4.250%	2/28/31	50,000	49,711
United States Treasury Note/Bond	4.125%	3/31/31	150,000	148,031
Total U.S. Government and Agency Obligations (Cost \$28,887,788)			26,896,841	

	Coupon	Shares	Market Value* (\$000)
Temporary Cash Investments (0.1%)			
Money Market Fund (0.1%)			
² Vanguard Market Liquidity Fund (Cost \$40,937)	5.380%	409,428	40,939
Total Investments (99.6%) (Cost \$28,928,725)			26,937,780
Other Assets and Liabilities—Net (0.4%)			96,765
Net Assets (100%)			27,034,545

Cost is in \$000.

¹ See Note A in Notes to Financial Statements.

¹ Securities with a value of \$8,807,000 have been segregated as initial margin for open futures contracts.

² Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

	Expiration	Number of Long (Short) Contracts	Notional Amount	Value and Unrealized Appreciation (Depreciation) (\$000)
Long Futures Contracts				
2-Year U.S. Treasury Note	September 2024	7,425	1,516,324	(1,255)
10-Year U.S. Treasury Note	September 2024	780	85,788	2
				(1,253)
Short Futures Contracts				
Ultra 10-Year U.S. Treasury Note	September 2024	(1,649)	(187,213)	251
				(1,002)

Statement of Assets and Liabilities

As of June 30, 2024

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$28,887,788)	26,896,841
Affiliated Issuers (Cost \$40,937)	40,939
Total Investments in Securities	26,937,780
Investment in Vanguard	801
Cash	1,300
Receivables for Investment Securities Sold	487,654
Receivables for Accrued Income	95,253
Receivables for Capital Shares Issued	20,479
Variation Margin Receivable—Futures Contracts	413
Other Assets	117
Total Assets	27,543,797
Liabilities	
Payables for Investment Securities Purchased	424,505
Payables for Capital Shares Redeemed	58,206
Payables for Distributions	25,465
Payables to Vanguard	1,076
Total Liabilities	509,252
Net Assets	27,034,545

At June 30, 2024, net assets consisted of:

Paid-in Capital	31,236,221
Total Distributable Earnings (Loss)	(4,201,676)
Net Assets	27,034,545

Investor Shares—Net Assets

Applicable to 200,509,235 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	2,338,249
Net Asset Value Per Share—Investor Shares	\$11.66

Admiral Shares—Net Assets

Applicable to 592,075,431 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	13,553,537
Net Asset Value Per Share—Admiral Shares	\$22.89

Institutional Shares—Net Assets

Applicable to 1,194,931,694 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	11,142,759
Net Asset Value Per Share—Institutional Shares	\$9.33

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

Statement of Operations

	Six Months Ended June 30, 2024
	(\$000)
Investment Income	
Income	
Interest ¹	725,479
Total Income	725,479
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	1,561
Management and Administrative—Investor Shares	2,181
Management and Administrative—Admiral Shares	5,634
Management and Administrative—Institutional Shares	2,923
Marketing and Distribution—Investor Shares	73
Marketing and Distribution—Admiral Shares	367
Marketing and Distribution—Institutional Shares	203
Custodian Fees	10
Shareholders' Reports—Investor Shares	43
Shareholders' Reports—Admiral Shares	130
Shareholders' Reports—Institutional Shares	155
Trustees' Fees and Expenses	8
Other Expenses	8
Total Expenses	13,296
Net Investment Income	712,183
Realized Net Gain (Loss)	
Investment Securities Sold ¹	(484,421)
Futures Contracts	27,479
Swap Contracts	(133)
Realized Net Gain (Loss)	(457,075)
Change in Unrealized Appreciation (Depreciation)	
Investment Securities ¹	(41,581)
Futures Contracts	(3,398)
Change in Unrealized Appreciation (Depreciation)	(44,979)
Net Increase (Decrease) in Net Assets Resulting from Operations	210,129

¹ Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$9,477,000, \$124,000, and \$83,000, respectively. Purchases and sales are for temporary cash investment purposes.

Statement of Changes in Net Assets

	Six Months Ended June 30, 2024	Year Ended December 31, 2023
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	712,183	1,257,739
Realized Net Gain (Loss)	(457,075)	(1,054,557)
Change in Unrealized Appreciation (Depreciation)	(44,979)	915,759
Net Increase (Decrease) in Net Assets Resulting from Operations	210,129	1,118,941
Distributions		
Investor Shares	(31,802)	(112,949)
Admiral Shares	(191,367)	(651,917)
Institutional Shares	(158,575)	(502,748)
Total Distributions	(381,744)	(1,267,614)
Capital Share Transactions		
Investor Shares	(259,831)	(457,430)
Admiral Shares	(893,669)	(2,375,026)
Institutional Shares	(274,909)	(483,943)
Net Increase (Decrease) from Capital Share Transactions	(1,428,409)	(3,316,399)
Total Increase (Decrease)	(1,600,024)	(3,465,072)
Net Assets		
Beginning of Period	28,634,569	32,099,641
End of Period	27,034,545	28,634,569

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

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Six Months Ended					
	June 30, 2024	2023	2022	Year Ended December 31, 2021 2020 2019		
Net Asset Value, Beginning of Period	\$11.73	\$11.80	\$14.49	\$14.43	\$13.18	\$12.47
Investment Operations						
Net Investment Income ¹	.291	.468	.965	.766	.193	.290
Net Realized and Unrealized Gain (Loss) on Investments	(.202)	(.045)	(2.672)	.023	1.242	.713
Total from Investment Operations	.089	.423	(1.707)	.789	1.435	1.003
Distributions						
Dividends from Net Investment Income	(.159)	(.493)	(.983)	(.728)	(.185)	(.293)
Distributions from Realized Capital Gains	—	—	—	(.001)	—	—
Total Distributions	(.159)	(.493)	(.983)	(.729)	(.185)	(.293)
Net Asset Value, End of Period	\$11.66	\$11.73	\$11.80	\$14.49	\$14.43	\$13.18
Total Return²	0.76%	3.65%	-11.95%	5.56%	10.90%	8.06%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$2,338	\$2,614	\$3,082	\$4,024	\$3,570	\$3,402
Ratio of Total Expenses to Average Net Assets	0.20%	0.20%	0.20% ³	0.20%	0.20%	0.20%
Ratio of Net Investment Income to Average Net Assets	5.01%	3.95%	7.33%	5.26%	1.38%	2.24%
Portfolio Turnover Rate	38%	34%	28%	24%	48%	26%

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

1 Calculated based on average shares outstanding.

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

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.20%.

Financial Highlights

Admiral Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2024	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$23.03	\$23.16	\$28.44	\$28.32	\$25.88	\$24.48
Investment Operations						
Net Investment Income ¹	.587	.947	1.929	1.534	.421	.600
Net Realized and Unrealized Gain (Loss) on Investments	(.402)	(.085)	(5.252)	.045	2.411	1.394
Total from Investment Operations	.185	.862	(3.323)	1.579	2.832	1.994
Distributions						
Dividends from Net Investment Income	(.325)	(.992)	(1.957)	(1.458)	(.392)	(.594)
Distributions from Realized Capital Gains	—	—	—	(.001)	—	—
Total Distributions	(.325)	(.992)	(1.957)	(1.459)	(.392)	(.594)
Net Asset Value, End of Period	\$22.89	\$23.03	\$23.16	\$28.44	\$28.32	\$25.88
Total Return²	0.81%	3.79%	-11.85%	5.68%	10.96%	8.16%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$13,554	\$14,535	\$16,985	\$22,745	\$18,143	\$14,310
Ratio of Total Expenses to Average Net Assets	0.10%	0.10%	0.10% ³	0.10%	0.10%	0.10%
Ratio of Net Investment Income to Average Net Assets	5.15%	4.07%	7.46%	5.37%	1.54%	2.34%
Portfolio Turnover Rate	38%	34%	28%	24%	48%	26%

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

1 Calculated based on average shares outstanding.

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

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.10%.

Financial Highlights

Institutional Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,		Year Ended December 31,			
	2024	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$9.38	\$9.43	\$11.59	\$11.54	\$10.54	\$9.97
Investment Operations						
Net Investment Income ¹	.243	.390	.781	.626	.174	.249
Net Realized and Unrealized Gain (Loss) on Investments	(.159)	(.033)	(2.141)	.021	.989	.565
Total from Investment Operations	.084	.357	(1.360)	.647	1.163	.814
Distributions						
Dividends from Net Investment Income	(.134)	(.407)	(.800)	(.597)	(.163)	(.244)
Distributions from Realized Capital Gains	—	—	—	(.000) ²	—	—
Total Distributions	(.134)	(.407)	(.800)	(.597)	(.163)	(.244)
Net Asset Value, End of Period	\$9.33	\$9.38	\$9.43	\$11.59	\$11.54	\$10.54
Total Return	0.90%	3.85%	-11.90%	5.72%	11.05%	8.18%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$11,143	\$11,485	\$12,033	\$14,998	\$12,587	\$10,250
Ratio of Total Expenses to Average Net Assets	0.07%	0.07%	0.07% ³	0.07%	0.07%	0.07%
Ratio of Net Investment Income to Average Net Assets	5.24%	4.12%	7.42%	5.37%	1.56%	2.37%
Portfolio Turnover Rate	38%	34%	28%	24%	48%	26%

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

1 Calculated based on average shares outstanding.

2 Distribution was less than \$.001 per share.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.07%.

Notes to Financial Statements

Vanguard Inflation-Protected Securities Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers three classes of shares: Investor Shares, Admiral Shares, and Institutional Shares. Each of the share classes has different eligibility and minimum purchase requirements, and is designed for different types of 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 other 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. 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 valuation designee to represent fair value and subject to oversight by the board of trustees.

2. **Futures Contracts:** The fund uses futures contracts to invest in fixed income asset classes with greater efficiency and lower cost than is possible through direct investment, to add value when these instruments are attractively priced, or to adjust sensitivity to changes in interest rates. The primary risks associated with the use of futures contracts are imperfect correlation between changes in market values of bonds held by the fund and the prices of futures contracts, and the possibility of an illiquid market. Counterparty risk involving futures is mitigated because a regulated clearinghouse is the counterparty instead of the clearing broker. To further mitigate counterparty risk, the fund trades futures contracts on an exchange, monitors the financial strength of its clearing brokers and clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse imposes initial margin requirements to secure the fund's performance and requires daily settlement of variation margin representing changes in the market value of each contract. Any securities pledged as initial margin for open contracts are noted in the Schedule of Investments.

Futures contracts are valued at their quoted daily settlement prices. The notional amounts of the contracts are not recorded in the Statement of Assets and Liabilities. Fluctuations in the value of the contracts are recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the contracts are closed, when they are recorded as realized gains (losses) on futures contracts.

During the six months ended June 30, 2024, the fund's average investments in long and short futures contracts represented 5% and 5% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period.

3. **Swap Contracts.** The fund enters into interest rate swap transactions to adjust the fund's sensitivity to changes in interest rates and maintain the ability to generate income at prevailing market rates. Under the terms of the swaps, one party pays the other either an amount that is a fixed percentage rate or a floating rate, which is reset periodically based on short-term interest rates, applied to a notional amount. In return, the counterparty agrees to pay a different floating rate, which is reset periodically based on short-term interest rates, applied to the same notional amount. The fund enters into inflation swap transactions to transfer inflation risk from one party to another through an exchange of cash flows. Under the terms of the swap, one party pays a fixed rate applied to a notional amount. In return, the other party pays a floating rate linked to an inflation index.

The fund enters into centrally cleared interest rate swaps to achieve the same objectives specified with respect to the equivalent over-the-counter swaps but with less counterparty risk because a regulated clearinghouse is the counterparty instead of the clearing broker or executing broker. The clearinghouse imposes initial margin requirements to secure the fund's performance, and requires daily settlement of variation margin representing changes in the market value of each contract. To further mitigate counterparty risk, the fund trades with a diverse group of prequalified executing brokers; monitors the financial strength of its clearing brokers, executing brokers, and clearinghouse; and has entered into agreements with its clearing brokers and executing brokers.

A risk associated with all types of swaps is the possibility that a counterparty may default on its obligation to pay net amounts due to the fund. The fund's maximum amount subject to counterparty risk is the unrealized appreciation on the swap contract. The fund mitigates its counterparty risk by entering into swaps only with a diverse group of prequalified counterparties, monitoring their financial strength, entering into master netting arrangements with its counterparties, and requiring its counterparties 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. In the event of a counterparty's default (including bankruptcy), the fund may terminate any swap contracts 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. The swap contracts contain provisions whereby a counterparty may terminate open contracts if the fund's net assets decline below a certain level, triggering a payment by the fund if the fund is in a net liability position at the time of the termination. The payment amount would be reduced by any collateral the fund has pledged. Any securities pledged as collateral for open contracts are noted in the Schedule of Investments. The value of collateral received or pledged is compared daily to the value of the swap contracts exposure with each counterparty, and any difference, if in excess of a specified minimum transfer amount, is adjusted and settled within two business days.

The notional amounts of swap contracts are not recorded in the Statement of Assets and Liabilities. Swaps are valued daily based on market quotations received from independent pricing services or recognized dealers and the change in value is recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until periodic payments are made or the termination of the swap, at which time realized gain (loss) is recorded.

During the six months ended June 30, 2024, the fund's average amount of investments in interest rate swaps represented less than 1% of net assets, based on the average of notional amounts at each quarter-end during the period. The fund had no open interest rate swap contracts at June 30, 2024.

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

5. **Distributions:** Distributions to shareholders are recorded on the ex-dividend date. Distributions are determined on a tax basis at the fiscal year-end and may differ from net investment income and realized capital gains for financial reporting purposes.

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

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

For the six months ended June 30, 2024, the fund did not utilize the credit facilities or the Interfund Lending Program.

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

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

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

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At June 30, 2024, the fund had contributed to Vanguard capital in the amount of \$801,000, representing less than 0.01% of the fund's net assets and 0.32% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

C. Various inputs may be used to determine the value of the fund's investments and derivatives. 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 and derivatives valued with significant unobservable inputs are noted on the Schedule of Investments.

The following table summarizes the market value of the fund's investments and derivatives as of June 30, 2024, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
U.S. Government and Agency Obligations	—	26,896,841	—	26,896,841
Temporary Cash Investments	40,939	—	—	40,939
Total	40,939	26,896,841	—	26,937,780
Derivative Financial Instruments				
Assets				
Futures Contracts ¹	253	—	—	253
Liabilities				
Futures Contracts ¹	1,255	—	—	1,255

¹ Includes cumulative appreciation (depreciation) on futures contracts and centrally cleared swaps, if any, as reported in the Schedule of Investments. Only current day's variation margin is reported within the Statement of Assets and Liabilities.

D. As of June 30, 2024, gross unrealized appreciation and depreciation for investments and derivatives based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	29,070,129
Gross Unrealized Appreciation	43,429
Gross Unrealized Depreciation	(2,176,780)
Net Unrealized Appreciation (Depreciation)	(2,133,351)

The fund's tax-basis capital gains and losses are determined only at the end of each fiscal year. For tax purposes, at December 31, 2023, the fund had available capital losses totaling \$2,064,450,000 that may be carried forward indefinitely to offset future net capital gains. The fund will use these capital losses to offset net taxable capital gains, if any, realized during the year ending December 31, 2024; should the fund realize net capital losses for the year, the losses will be added to the loss carryforward balance above.

E. During the six months ended June 30, 2024, the fund purchased \$10,540,441,000 of investment securities and sold \$11,211,903,000 of investment securities, other than temporary cash investments.

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

	Six Months Ended June 30, 2024		Year Ended December 31, 2023	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	78,627	6,742	305,121	25,844
Issued in Lieu of Cash Distributions	29,631	2,540	105,251	8,976
Redeemed	(368,089)	(31,568)	(867,802)	(73,298)
Net Increase (Decrease)—Investor Shares	(259,831)	(22,286)	(457,430)	(38,478)
Admiral Shares				
Issued	985,915	43,066	2,521,314	108,488
Issued in Lieu of Cash Distributions	169,524	7,407	572,987	24,887
Redeemed	(2,049,108)	(89,514)	(5,469,327)	(235,696)
Net Increase (Decrease)—Admiral Shares	(893,669)	(39,041)	(2,375,026)	(102,321)
Institutional Shares				
Issued	858,926	92,123	1,919,994	202,062
Issued in Lieu of Cash Distributions	154,147	16,533	481,985	51,402
Redeemed	(1,287,982)	(137,895)	(2,885,922)	(304,862)
Net Increase (Decrease)—Institutional Shares	(274,909)	(29,239)	(483,943)	(51,398)

G. Significant market disruptions, such as those caused by pandemics, natural or environmental disasters, war, acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

To the extent the fund's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the fund may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

Credit risk is the risk that a counterparty to a transaction or an issuer of a financial instrument will fail to pay interest and principal when due, or that perceptions of the issuer's ability to make such payments will cause the price of an investment to decline. Investment in debt securities will generally increase credit risk.

The use of derivatives may expose the fund to various risks. Derivatives can be highly volatile, and any initial investment is generally small relative to the notional amount so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on derivatives than on standard securities. Leveraged derivatives positions can, therefore, increase volatility. Additional information regarding the fund's use of derivative(s) and the specific risks associated is described under significant accounting policies.

H. Management has determined that no events or transactions occurred subsequent to June 30, 2024, that would require recognition or disclosure in these financial statements.

Financial Statements
For the six-months ended June 30, 2024
Vanguard Ultra-Short Bond ETF

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Financial Statements (unaudited)

Schedule of Investments

As of June 30, 2024

The fund files its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year as an exhibit to its reports on Form N-PORT. The fund's Form N-PORT reports are available on the SEC's website at www.sec.gov.

	Coupon	Maturity Date	Face Amount (\$'000)	Market Value* (\$'000)
Asset-Backed/Commercial Mortgage-Backed Securities (26.1%)				
¹ Ally Auto Receivables Trust Class A3 Series 2022-1	3.310%	11/15/26	2,176	2,152
¹ Ally Auto Receivables Trust Class A3 Series 2023-1	5.460%	5/15/28	1,990	1,995
¹ Ally Auto Receivables Trust Class A3 Series 2024-1	5.080%	12/15/28	6,430	6,414
^{1,2} Ally Auto Receivables Trust Class B Series 2023-A	6.010%	1/17/34	3,240	3,243
^{1,2} Ally Bank Auto Credit-Linked Notes Class A2 Series 2024-A	5.681%	5/17/32	1,010	1,010
^{1,2} Ally Bank Auto Credit-Linked Notes Class B Series 2024-A	5.827%	5/17/32	670	670
^{1,2} Ally Bank Auto Credit-Linked Notes Class C Series 2024-A	6.022%	5/17/32	670	670
^{1,2} Ally Bank Auto Credit-Linked Notes Class D Series 2024-A	6.315%	5/17/32	370	370
¹ American Express Credit Account Master Trust Class A Series 2022-2	3.390%	5/15/27	9,350	9,183
¹ American Express Credit Account Master Trust Class A Series 2022-3	3.750%	8/15/27	11,420	11,214
¹ AmeriCredit Automobile Receivables Trust Class A2 Series 2023-2	6.190%	4/19/27	7,583	7,600
¹ AmeriCredit Automobile Receivables Trust Class A3 Series 2023-1	5.620%	11/18/27	4,850	4,858
¹ AmeriCredit Automobile Receivables Trust Class A3 Series 2023-2	5.810%	5/18/28	4,000	4,018
¹ AmeriCredit Automobile Receivables Trust Class A3 Series 2024-1	5.430%	1/18/29	8,590	8,603
¹ AmeriCredit Automobile Receivables Trust Class D Series 2020-2	2.130%	3/18/26	2,200	2,174
^{1,2} ARI Fleet Lease Trust Class A2 Series 2022-A	3.120%	1/15/31	146	146
^{1,2} ARI Fleet Lease Trust Class A2 Series 2023-A	5.410%	2/17/32	1,718	1,714
^{1,2} ARI Fleet Lease Trust Class A2 Series 2023-B	6.050%	7/15/32	4,990	5,009
^{1,2} ARI Fleet Lease Trust Class A2 Series 2024-A	5.300%	11/15/32	3,020	3,009
^{1,2} ARI Fleet Lease Trust Class A2 Series 2024-B	5.540%	4/15/33	2,260	2,261
^{1,2} ARI Fleet Lease Trust Class A3 Series 2022-A	3.430%	1/15/31	500	491
^{1,2} Avis Budget Rental Car Funding AESOP LLC Class A Series 2019-3A	2.360%	3/20/26	8,390	8,238
^{1,2} Avis Budget Rental Car Funding AESOP LLC Class A Series 2020-1A	2.330%	8/20/26	4,640	4,494
^{1,2} Avis Budget Rental Car Funding AESOP LLC Class A Series 2020-2A	2.020%	2/20/27	2,790	2,649
^{1,2} Avis Budget Rental Car Funding AESOP LLC Class C Series 2023-2A	6.180%	10/20/27	480	477
^{1,2} Avis Budget Rental Car Funding AESOP LLC Class CN Series 2022-5A	6.240%	4/20/27	150	149
¹ BA Credit Card Trust Class A1 Series 2022-A1	3.530%	11/15/27	11,560	11,353
¹ BA Credit Card Trust Class A2 Series 2022-A2	5.000%	4/15/28	4,480	4,463
^{1,2} Bank of America Auto Trust Class A2 Series 2023-2A	5.850%	8/17/26	5,176	5,179
^{1,2} Bank of America Auto Trust Class A3 Series 2023-1A	5.530%	2/15/28	5,130	5,140
^{1,2} Bank of America Auto Trust Class A3 Series 2023-2A	5.740%	6/15/28	5,220	5,260
^{1,2} Bank of America Auto Trust Class A3 Series 2024-1A	5.350%	11/15/28	3,480	3,490
^{1,2} Bayview Opportunity Master Fund VIII Trust Class B Series 2024-SN1	5.670%	8/15/28	1,350	1,348
¹ BMW Vehicle Lease Trust Class A3 Series 2023-2	5.990%	9/25/26	7,700	7,735
¹ BMW Vehicle Lease Trust Class A3 Series 2024-1	4.980%	3/25/27	11,090	11,030
¹ BMW Vehicle Owner Trust Class A3 Series 2022-A	3.210%	8/25/26	2,644	2,609
¹ BMW Vehicle Owner Trust Class A3 Series 2023-A	5.470%	2/25/28	2,770	2,779
¹ Capital One Multi-Asset Execution Trust Class A Series 2022-A3	4.950%	10/15/27	1,500	1,492
¹ Capital One Multi-Asset Execution Trust Class A3 Series 2021-A3	1.040%	11/15/26	1,181	1,161
¹ Capital One Prime Auto Receivables Trust Class A2A Series 2022-2	3.740%	9/15/25	142	142
¹ CarMax Auto Owner Trust Class A2A Series 2024-1	5.300%	3/15/27	2,370	2,365
¹ CarMax Auto Owner Trust Class A3 Series 2022-2	3.490%	2/16/27	817	806
¹ Carmax Auto Owner Trust Class A3 Series 2023-2	5.050%	1/18/28	6,240	6,211
¹ Carvana Auto Receivables Trust Class A3 Series 2022-P1	3.350%	2/10/27	953	940
^{1,2} CCG Receivables Trust Class A2 Series 2023-2	6.280%	4/14/32	1,760	1,774
^{1,2} Chase Auto Owner Trust Class A2 Series 2023-AA	5.900%	3/25/27	5,707	5,714
^{1,2} Chase Auto Owner Trust Class A3 Series 2024-1A	5.130%	5/25/29	3,290	3,288
^{1,2} Chesapeake Funding II LLC Class A1 Series 2023-1A	5.650%	5/15/35	2,098	2,097
^{1,2} Chesapeake Funding II LLC Class A1 Series 2023-2A	6.160%	10/15/35	5,374	5,406
^{1,2} Chesapeake Funding II LLC Class A1 Series 2024-1A	5.520%	5/15/36	3,023	3,022
¹ Citibank Credit Card Issuance Trust Class A1 Series 2023-A1	5.230%	12/8/27	5,630	5,624
^{1,2} Citizens Auto Receivables Trust Class A3 Series 2023-1	5.840%	1/18/28	4,510	4,530
^{1,2} Citizens Auto Receivables Trust Class A3 Series 2023-2	5.830%	2/15/28	7,500	7,547
^{1,2} Citizens Auto Receivables Trust Class A3 Series 2024-1	5.110%	4/17/28	7,540	7,517
^{1,2} Citizens Auto Receivables Trust Class A3 Series 2024-2	5.330%	8/15/28	8,460	8,458
¹ CNH Equipment Trust Class A2 Series 2023-A	5.340%	9/15/26	873	872
¹ CNH Equipment Trust Class A2 Series 2023-B	5.900%	2/16/27	6,160	6,167
¹ CNH Equipment Trust Class A2 Series 2024-A	5.190%	7/15/27	3,760	3,748
¹ CNH Equipment Trust Class A3 Series 2022-A	2.940%	7/15/27	4,348	4,255
^{1,2} Dell Equipment Finance Trust Class A2 Series 2023-3	6.100%	4/23/29	6,666	6,676
^{1,2} Dell Equipment Finance Trust Class A3 Series 2023-1	5.650%	9/22/28	5,590	5,593

Ultra-Short Bond ETF

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
1,2	Dell Equipment Finance Trust Class A3 Series 2023-2	5.650%	1/22/29	2,540	2,546
1,2	Dell Equipment Finance Trust Class A3 Series 2023-3	5.930%	4/23/29	7,120	7,171
1,2	Dell Equipment Finance Trust Class A3 Series 2024-1	5.390%	3/22/30	1,390	1,393
1	Discover Card Execution Note Trust Class A Series 2022-A4	5.030%	10/15/27	7,500	7,472
1	Discover Card Execution Note Trust Class A3 Series 2022-A3	3.560%	7/15/27	14,695	14,420
1,2	DLLAA LLC Class A2 Series 2023-1A	5.930%	7/20/26	1,705	1,707
1,2	DLLAD LLC Class A2 Series 2023-1A	5.190%	4/20/26	1,157	1,154
1,2	DLLAD LLC Class A2 Series 2024-1A	5.500%	8/20/27	1,390	1,391
1,2	DLLMT LLC Class A2 Series 2023-1A	5.780%	11/20/25	2,693	2,694
1,2	DLLST LLC Class A2 Series 2024-1A	5.330%	1/20/26	3,190	3,182
1,2	DLLST LLC Class A3 Series 2022-1A	3.400%	1/21/25	210	209
1,2	DLLST LLC Class A3 Series 2024-1A	5.050%	8/20/27	2,810	2,790
1,2	DLLST LLC Class A4 Series 2022-1A	3.690%	9/20/28	1,500	1,487
1	Drive Auto Receivables Trust Class A3 Series 2024-1	5.350%	2/15/28	8,460	8,438
1	Drive Auto Receivables Trust Class B Series 2024-1	5.310%	1/16/29	4,060	4,042
1,2	Ent Auto Receivables Trust Class A2 Series 2023-1A	6.220%	8/16/27	1,729	1,730
1,2	Enterprise Fleet Financing LLC Class A2 Series 2021-2	0.480%	5/20/27	541	535
1,2	Enterprise Fleet Financing LLC Class A2 Series 2023-1	5.510%	1/22/29	3,708	3,701
1,2	Enterprise Fleet Financing LLC Class A2 Series 2023-2	5.560%	4/22/30	3,447	3,447
1,2	Enterprise Fleet Financing LLC Class A2 Series 2023-3	6.400%	3/20/30	6,400	6,472
1,2	Enterprise Fleet Financing LLC Class A2 Series 2024-1	5.230%	3/20/30	2,090	2,084
1,2	Enterprise Fleet Financing LLC Class A2 Series 2024-2	5.740%	12/20/26	3,090	3,098
1,2,3,4	Fannie Mae Connecticut Avenue Securities Class 2M1 Series 2021-R02, SOFR30A + 0.900%	6.235%	11/25/41	560	560
1,2,3,4	Fannie Mae Connecticut Avenue Securities Trust Class 1A1 Series 2024-R04, SOFR30A + 1.000%	6.324%	5/25/44	1,890	1,893
1,2,3,4	Fannie Mae Connecticut Avenue Securities Trust Class 1M1 Series 2023-R06, SOFR30A + 1.700%	7.035%	7/25/43	939	947
1,2,3,4	Fannie Mae Connecticut Avenue Securities Trust Class 1M1 Series 2023-R08, SOFR30A + 1.500%	6.835%	10/25/43	2,424	2,439
1,2,3,4	Fannie Mae Connecticut Avenue Securities Trust Class 1M1 Series 2024-R01, SOFR30A + 1.050%	6.385%	1/25/44	7,118	7,124
1,2,3,4	Fannie Mae Connecticut Avenue Securities Trust Class 1M1 Series 2024-R02, SOFR30A + 1.100%	6.435%	2/25/44	1,241	1,242
1,2,3,4	Fannie Mae Connecticut Avenue Securities Trust Class 2M1 Series 2023-R07, SOFR30A + 1.950%	7.285%	9/25/43	2,966	2,988
1	Fifth Third Auto Trust Class A3 Series 2023-1	5.530%	8/15/28	13,130	13,163
1,2	Flagship Credit Auto Trust Class A Series 2021-4	0.810%	7/17/26	91	91
1	Ford Credit Auto Lease Trust Class A3 Series 2023-B	5.910%	10/15/26	9,630	9,669
1	Ford Credit Auto Lease Trust Class A3 Series 2024-A	5.060%	5/15/27	8,110	8,078
1	Ford Credit Auto Lease Trust Class A4 Series 2022-A	3.370%	7/15/25	154	154
1	Ford Credit Auto Lease Trust Class A4 Series 2023-B	5.870%	1/15/27	870	876
1	Ford Credit Auto Lease Trust Class A4 Series 2024-A	5.050%	6/15/27	720	717
1	Ford Credit Auto Lease Trust Class B Series 2023-B	6.200%	2/15/27	3,360	3,395
1	Ford Credit Auto Lease Trust Class B Series 2024-A	5.290%	6/15/27	3,190	3,180
1	Ford Credit Auto Lease Trust Class C Series 2022-A	4.180%	10/15/25	1,250	1,245
1,2	Ford Credit Auto Owner Trust Class A Series 2018-1	3.190%	7/15/31	6,770	6,678
1,2	Ford Credit Auto Owner Trust Class A Series 2020-1	2.040%	8/15/31	13,550	13,248
1,2	Ford Credit Auto Owner Trust Class A Series 2020-2	1.060%	4/15/33	15,900	15,017
1	Ford Credit Auto Owner Trust Class A3 Series 2023-A	4.650%	2/15/28	3,580	3,547
1	Ford Credit Auto Owner Trust Class A3 Series 2023-B	5.230%	5/15/28	3,580	3,577
1,2	Ford Credit Auto Owner Trust Class B Series 2020-2	1.490%	4/15/33	2,690	2,545
1,2	Ford Credit Auto Owner Trust Class C Series 2020-1	2.540%	8/15/31	3,000	2,930
1	Ford Credit Floorplan Master Owner Trust Class A Series 2020-2	1.060%	9/15/27	13,980	13,256
1,2	Ford Credit Floorplan Master Owner Trust Class A1 Series 2023-1	4.920%	5/15/28	16,110	16,002
1,2,3,4	Freddie Mac STACR REMICS Trust Class M1 Series 2021-DNA6, SOFR30A + 0.800%	6.135%	10/25/41	472	471
1,2,3,4	Freddie Mac STACR REMICS Trust Class M1 Series 2023-HQA3, SOFR30A + 1.850%	7.185%	11/25/43	1,926	1,952
1,2,3,4	Freddie Mac STACR REMICS Trust Class M1 Series 2024-DNA1, SOFR30A + 1.350%	6.685%	2/25/44	6,037	6,059
1,2,3,4	Freddie Mac STACR REMICS Trust Class M1 Series 2024-DNA2, SOFR30A + 1.200%	6.535%	5/25/44	6,095	6,104
1,2,3,4	Freddie Mac STACR REMICS Trust Class M1 Series 2024-HQA1, SOFR30A + 1.250%	6.585%	3/25/44	2,837	2,847
1	GM Financial Automobile Leasing Trust Class A3 Series 2023-1	5.160%	4/20/26	3,500	3,492
1	GM Financial Automobile Leasing Trust Class A3 Series 2023-2	5.050%	7/20/26	2,500	2,491
1	GM Financial Automobile Leasing Trust Class A3 Series 2023-3	5.380%	11/20/26	4,500	4,497
1	GM Financial Automobile Leasing Trust Class A3 Series 2024-1	5.090%	3/22/27	8,430	8,389
1	GM Financial Automobile Leasing Trust Class A4 Series 2023-2	5.090%	5/20/27	670	667
1	GM Financial Automobile Leasing Trust Class A4 Series 2023-3	5.440%	8/20/27	2,750	2,753
1	GM Financial Automobile Leasing Trust Class A4 Series 2024-2	5.360%	5/22/28	3,270	3,280
1	GM Financial Automobile Leasing Trust Class B Series 2022-2	4.020%	5/20/26	1,750	1,742
1	GM Financial Automobile Leasing Trust Class B Series 2023-3	5.880%	8/20/27	2,020	2,033
1	GM Financial Automobile Leasing Trust Class B Series 2024-1	5.330%	3/20/28	3,500	3,498
1	GM Financial Automobile Leasing Trust Class B Series 2024-2	5.560%	5/22/28	1,720	1,729
1	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2023-3	5.450%	6/16/28	380	381
1	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2024-1	4.850%	12/18/28	2,740	2,723
1,2	GMF Floorplan Owner Revolving Trust Class A1 Series 2023-1	5.340%	6/15/28	3,150	3,154
1,2	GMF Floorplan Owner Revolving Trust Class B Series 2023-1	5.730%	6/15/28	1,330	1,334
1,2	GreatAmerica Leasing Receivables Funding LLC Class A2, Series 2024-1	5.320%	8/17/26	5,830	5,817
1,2	GreenState Auto Receivables Trust Class A2 Series 2024-1A	5.530%	8/16/27	3,510	3,511

Ultra-Short Bond ETF

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
1	Harley-Davidson Motorcycle Trust Class A2 Series 2023-B	5.920%	12/15/26	5,250	5,257
1	Harley-Davidson Motorcycle Trust Class A2A Series 2023-A	5.320%	6/15/26	987	987
1	Harley-Davidson Motorcycle Trust Class A3 Series 2022-A	3.060%	2/15/27	692	683
1	Harley-Davidson Motorcycle Trust Class A3 Series 2024-A	5.370%	3/15/29	7,220	7,251
1,2	Hertz Vehicle Financing LLC Class A Series 2022-4A	3.730%	9/25/26	9,130	8,934
1	Honda Auto Receivables Owner Trust Class A3 Series 2023-1	5.040%	4/21/27	3,500	3,485
1	Honda Auto Receivables Owner Trust Class A3 Series 2023-2	4.930%	11/15/27	2,640	2,625
1	Honda Auto Receivables Owner Trust Class A3 Series 2023-3	5.410%	2/18/28	12,000	12,031
1	Honda Auto Receivables Owner Trust Class A3 Series 2023-4	5.670%	6/21/28	3,470	3,501
1	Honda Auto Receivables Owner Trust Class A3 series 2024-1	5.210%	8/15/28	5,280	5,283
1	Honda Auto Receivables Owner Trust Class A3 Series 2024-2	5.270%	11/20/28	10,460	10,488
1,2	HPEFS Equipment Trust Class A2 Series 2023-2A	6.040%	1/21/31	4,350	4,361
1,2	HPEFS Equipment Trust Class A3 Series 2022-2A	3.760%	9/20/29	1,262	1,255
1,2	HPEFS Equipment Trust Class A3 Series 2023-2A	5.990%	1/21/31	1,420	1,428
1,2	HPEFS Equipment Trust Class A3 Series 2024-1A	5.180%	5/20/31	6,690	6,663
1,2	HPEFS Equipment Trust Class A3 Series 2024-2A	5.360%	10/20/31	2,090	2,088
1,2	HPEFS Equipment Trust Class B Series 2024-1A	5.180%	5/20/31	1,370	1,363
1,2	HPEFS Equipment Trust Class B Series 2024-2A	5.350%	10/20/31	1,160	1,159
1,2	HPEFS Equipment Trust Class C Series 2024-1A	5.330%	5/20/31	1,930	1,917
1,2	Huntington Auto Trust Class A3 Series 2024-1A	5.230%	1/16/29	5,640	5,624
1,2	Huntington Bank Auto Credit-Linked Notes Class B1 Series 2024-1	6.153%	5/20/32	2,700	2,700
1,2	Hyundai Auto Lease Securitization Trust Class A3 Series 2023-B	5.150%	6/15/26	4,280	4,267
1,2	Hyundai Auto Lease Securitization Trust Class A3 Series 2024-A	5.020%	3/15/27	1,640	1,633
1,2	Hyundai Auto Lease Securitization Trust Class A3 Series 2024-B	5.410%	5/17/27	7,750	7,767
1,2	Hyundai Auto Lease Securitization Trust Class A4 Series 2022-C	4.480%	8/17/26	12,230	12,155
1,2	Hyundai Auto Lease Securitization Trust Class A4 Series 2023-B	5.170%	4/15/27	3,040	3,026
1,2	Hyundai Auto Lease Securitization Trust Class A4 Series 2024-B	5.390%	3/15/28	1,550	1,553
1,2	Hyundai Auto Lease Securitization Trust Class B Series 2024-B	5.560%	8/15/28	2,100	2,105
1	Hyundai Auto Receivables Trust Class A2A Series 2023-C	5.800%	1/15/27	7,826	7,836
1	Hyundai Auto Receivables Trust Class A3 Series 2023-A	4.580%	4/15/27	3,600	3,568
1	Hyundai Auto Receivables Trust Class A3 Series 2023-B	5.480%	4/17/28	2,330	2,337
1	John Deere Owner Trust Class A3 Series 2023-A	5.010%	11/15/27	4,000	3,982
1,2	JPMorgan Chase Bank NA - ACLN Class B Series 2021-2	0.889%	12/26/28	370	365
1,2	Kubota Credit Owner Trust Class A2 Series 2022-2A	4.070%	6/17/25	134	133
1,2	Kubota Credit Owner Trust Class A2 Series 2023-2A	5.610%	7/15/26	4,202	4,200
1,2	Kubota Credit Owner Trust Class A2 Series 2024-1A	5.390%	1/15/27	13,480	13,450
1,2	Kubota Credit Owner Trust Class A3 Series 2022-2A	4.090%	12/15/26	3,460	3,417
1,2	LAD Auto Receivables Trust Class A3 Series 2023-A	5.230%	1/18/28	2,610	2,595
1,2	LAD Auto Receivables Trust Class A3 Series 2024-2A	5.610%	8/15/28	3,330	3,333
1,2	Master Credit Card Trust II Class A Series 2022-1A	1.660%	7/21/26	6,720	6,572
1,2,4	Master Credit Card Trust II Class A Series 2024-1A, SOFR30A + 0.750%	6.083%	1/21/28	9,950	9,988
1	Mercedes-Benz Auto Lease Trust Class A3 Series 2023-A	4.740%	1/15/27	8,660	8,597
1	Mercedes-Benz Auto Lease Trust Class A3 Series 2024-A	5.320%	1/18/28	5,070	5,084
1,2	MMAF Equipment Finance LLC Class A2 Series 2024-A	5.200%	9/13/27	7,170	7,136
1,2	Navistar Financial Dealer Note Master Owner Trust Class A Series 2024-1	5.590%	4/25/29	1,570	1,573
1,2	Navistar Financial Dealer Note Master Owner Trust II Class A Series 2023-1	6.180%	8/25/28	3,800	3,822
1	Nissan Auto Lease Trust Class A3 Series 2023-B	5.690%	7/15/26	1,490	1,490
1	Nissan Auto Lease Trust Class A3 Series 2024-A	4.910%	4/15/27	8,960	8,894
1	Nissan Auto Lease Trust Class A4 Series 2024-A	4.970%	9/15/28	1,060	1,054
1	Nissan Auto Receivables Owner Trust Class A3 Series 2023-A	4.910%	11/15/27	9,210	9,157
1	Nissan Auto Receivables Owner Trust Class A3 Series 2023-B	5.930%	3/15/28	8,340	8,417
1,2	PFS Financing Corp. Class A Series 2022-C	3.890%	5/15/27	1,850	1,822
1,2	PFS Financing Corp. Class A Series 2022-D	4.270%	8/15/27	7,430	7,324
1,2,4	PFS Financing Corp. Class A Series 2024-A, SOFR30A + 0.850%	6.183%	1/15/28	9,020	9,043
1,2	Porsche Financial Auto Securitization Trust Class A3 Series 2023-1A	4.810%	9/22/28	3,140	3,118
1,2	Porsche Financial Auto Securitization Trust Class A3 Series 2023-2A	5.790%	1/22/29	3,960	3,978
1,2,4	RESIMAC Bastille Trust Class A1B Series 2021-2NCA, SOFR + 0.740%	6.074%	2/3/53	376	376
1,2	Santander Bank Auto Credit-Linked Notes Class A2 Series 2024-A	5.605%	6/15/32	330	330
1,2	Santander Bank Auto Credit-Linked Notes Class B Series 2023-B	5.640%	12/15/33	330	330
1,2	Santander Bank Auto Credit-Linked Notes Class B Series 2024-A	5.622%	6/15/32	870	868
1,2	Santander Bank Auto Credit-Linked Notes Class C Series 2023-B	5.933%	12/15/33	700	702
1,2	Santander Bank Auto Credit-Linked Notes Class C Series 2024-A	5.818%	6/15/32	940	938
1,2	Santander Bank Auto Credit-Linked Notes Class D Series 2023-B	6.663%	12/15/33	770	772
1,2	Santander Bank Auto Credit-Linked Notes Class D Series 2024-A	6.110%	6/15/32	1,130	1,128
1,2	Santander Bank NA - SBCLN Class B Series 2021-1A	1.833%	12/15/31	150	149
1	Santander Drive Auto Receivables Trust Class A3 Series 2022-3	3.400%	12/15/26	570	568
1	Santander Drive Auto Receivables Trust Class A3 Series 2022-5	4.110%	8/17/26	462	461
1	Santander Drive Auto Receivables Trust Class A3 Series 2022-6	4.490%	11/16/26	307	306
1	Santander Drive Auto Receivables Trust Class A3 Series 2023-2	5.210%	7/15/27	3,090	3,081
1	Santander Drive Auto Receivables Trust Class A3 Series 2023-3	5.610%	10/15/27	2,730	2,729

Ultra-Short Bond ETF

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
1	Santander Drive Auto Receivables Trust Class A3 Series 2023-4	5.730%	4/17/28	4,740	4,760
1	Santander Drive Auto Receivables Trust Class A3 Series 2023-6	5.930%	7/17/28	1,610	1,621
1	Santander Drive Auto Receivables Trust Class A3 Series 2024 -1	5.250%	4/17/28	9,000	8,962
1	Santander Drive Auto Receivables Trust Class A3 Series 2024-2	5.630%	11/15/28	8,380	8,409
1	Santander Drive Auto Receivables Trust Class A3 Series 2024-3	5.630%	1/16/29	5,240	5,247
1	Santander Drive Auto Receivables Trust Class B Series 2024 -1	5.230%	12/15/28	2,030	2,019
1,2	Santander Retail Auto Lease Trust Class A4 Series 2022-B	3.330%	10/20/26	15,755	15,608
1,2	Santander Retail Auto Lease Trust Class B Series 2022-B	3.850%	3/22/27	4,400	4,354
1,2	SBNA Auto Lease Trust Class A3 Series 2023-A	6.510%	4/20/27	6,330	6,401
1,2	SBNA Auto Lease Trust Class A3 Series 2024-A	5.390%	11/20/26	7,210	7,197
1,2	SBNA Auto Lease Trust Class A3 Series 2024-B	5.560%	11/22/27	5,070	5,083
1,2	SBNA Auto Lease Trust Class A4 Series 2024-A	5.240%	1/22/29	3,000	2,995
1,2	SBNA Auto Lease Trust Class A4 Series 2024-B	5.550%	12/20/28	1,970	1,979
1,2	SBNA Auto Receivables Trust Class A3 Series 2024-A	5.320%	12/15/28	2,900	2,892
1,2	SCCU Auto Receivables Trust Class A2 Series 2023-1A	5.850%	5/17/27	1,975	1,975
1,2	SCCU Auto Receivables Trust Class A3 Series 2023-1A	5.700%	10/16/28	3,440	3,460
1,2	SFS Auto Receivables Securitization Trust Class A2 Series 2024-1A	5.350%	6/21/27	4,313	4,305
1,2	SFS Auto Receivables Securitization Trust Class A3 Series 2024-1A	4.950%	5/21/29	5,590	5,556
1	Synchrony Card Funding LLC Class A Series 2022-A1	3.370%	4/15/28	7,670	7,535
1	Synchrony Card Funding LLC Class A Series 2022-A2	3.860%	7/15/28	17,750	17,443
1,2	Tesla Auto Lease Trust Class A3 Series 2023-A	5.890%	6/22/26	6,020	6,033
1,2	Tesla Auto Lease Trust Class A3 Series 2023-B	6.130%	9/21/26	11,610	11,674
1,2	Tesla Auto Lease Trust Class A3 Series 2024-A	5.300%	6/21/27	4,390	4,378
1,2	Tesla Auto Lease Trust Class A4 Series 2023-A	5.940%	7/20/27	1,410	1,414
1,2	Tesla Auto Lease Trust Class A4 Series 2023-B	6.220%	3/22/27	1,460	1,473
1,2	Tesla Electric Vehicle Trust Class A3 Series 2023-1	5.380%	6/20/28	3,710	3,714
1,2	T-Mobile US Trust Class A Series 2024-1A	5.050%	9/20/29	6,690	6,676
1,2	Toyota Auto Loan Extended Note Trust Class A Series 2020-1A	1.350%	5/25/33	14,500	13,959
1	Toyota Auto Receivables Owner Trust Class A3 Series 2023-B	4.710%	2/15/28	3,140	3,108
1	Toyota Auto Receivables Owner Trust Class A3 Series 2023-C	5.160%	4/17/28	4,500	4,488
1	Toyota Auto Receivables Owner Trust Class A3 Series 2024-A	4.830%	10/16/28	7,220	7,173
1,2	Toyota Lease Owner Trust Class A2A Series 2023-B	5.730%	4/20/26	7,432	7,437
1,2	Toyota Lease Owner Trust Class A3 Series 2023-A	4.930%	4/20/26	17,080	17,007
1,2	Toyota Lease Owner Trust Class A3 Series 2023-B	5.660%	11/20/26	5,130	5,148
1,2	Toyota Lease Owner Trust Class A3 Series 2024-A	5.250%	4/20/27	3,360	3,359
1,2	Toyota Lease Owner Trust Class A4 Series 2024-A	5.260%	6/20/28	930	929
1,2,4	Trillium Credit Card Trust II Class A Series 2024-1A, SOFR + 0.750%	6.096%	12/26/28	9,010	9,036
1,2	US Bank NA Class B Series 2023-1	6.789%	8/25/32	975	979
1,2	USAA Auto Owner Trust Class A3 Series 2023-A	5.580%	5/15/28	9,860	9,876
1	Verizon Master Trust Class A Series 2022-6	3.670%	1/22/29	4,820	4,730
1	Verizon Master Trust Class A1A Series 2023-5	5.610%	9/8/28	3,000	3,008
1	Verizon Master Trust Class A1A Series 2024-1	5.000%	12/20/28	13,080	13,025
1	Verizon Master Trust Class B Series 2024-4	5.400%	6/20/29	1,940	1,939
1	Verizon Master Trust Class C Series 2021-2	1.380%	4/20/28	2,290	2,257
1	Verizon Master Trust Class C Series 2024-1	5.490%	12/20/28	3,870	3,844
1	Verizon Master Trust Class C Series 2024-4	5.600%	6/20/29	1,220	1,220
1	Volkswagen Auto Lease Trust Class A3 Series 2023-A	5.810%	10/20/26	13,200	13,254
1	Volkswagen Auto Lease Trust Class A3 Series 2024-A	5.210%	6/21/27	7,370	7,362
1	Volkswagen Auto Loan Enhanced Trust Class A2A Series 2023-1	5.500%	12/21/26	5,107	5,104
1,2	Wheels Fleet Lease Funding 1 LLC Class A Series 2022-1A	2.470%	10/18/36	165	164
1	World Omni Auto Receivables Trust Class A2A Series 2023-D	5.910%	2/16/27	6,818	6,830
1	World Omni Auto Receivables Trust Class A3 Series 2023-B	4.660%	5/15/28	800	792
1	World Omni Automobile Lease Securitization Trust Class A3 Series 2023-A	5.070%	9/15/26	9,060	9,019
1	World Omni Automobile Lease Securitization Trust Class A3 Series 2024-A	5.260%	10/15/27	4,760	4,766
1	World Omni Automobile Lease Securitization Trust Class A4 Series 2022-A	3.340%	6/15/27	374	373
1	World Omni Automobile Lease Securitization Trust Class A4 Series 2023-A	5.040%	7/17/28	2,850	2,833
1	World Omni Automobile Lease Securitization Trust Class B Series 2022-A	3.670%	6/15/27	790	787

Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$1,124,401)

1,126,831

Corporate Bonds (63.4%)

Communications (3.1%)

	AT&T Inc.	1.700%	3/25/26	7,206	6,764
	AT&T Inc.	2.950%	7/15/26	1,715	1,636
	Charter Communications Operating LLC / Charter Communications Operating Capital	4.908%	7/23/25	6,214	6,161
	Charter Communications Operating LLC / Charter Communications Operating Capital	6.150%	11/10/26	5,230	5,279
	Discovery Communications LLC	3.450%	3/15/25	1,300	1,277
	Expedia Group Inc.	5.000%	2/15/26	8,742	8,674
	Fox Corp.	3.050%	4/7/25	9,020	8,839
2	Netflix Inc.	3.625%	6/15/25	17,485	17,165
	Omnicom Group Inc. / Omnicom Capital Inc.	3.600%	4/15/26	570	552

Ultra-Short Bond ETF

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Rogers Communications Inc.	2.950%	3/15/25	200	196
Rogers Communications Inc.	3.625%	12/15/25	7,308	7,108
Rogers Communications Inc.	2.900%	11/15/26	2,392	2,259
Sprint LLC	7.625%	2/15/25	18,871	18,986
Sprint LLC	7.625%	3/1/26	1,460	1,500
Take-Two Interactive Software Inc.	3.550%	4/14/25	300	295
Take-Two Interactive Software Inc.	5.000%	3/28/26	862	856
T-Mobile USA Inc.	3.500%	4/15/25	7,944	7,811
T-Mobile USA Inc.	2.250%	2/15/26	7,565	7,190
TWDC Enterprises 18 Corp.	1.850%	7/30/26	1,510	1,412
Verizon Communications Inc.	0.850%	11/20/25	6,350	5,971
Vodafone Group plc	4.125%	5/30/25	1,500	1,482
Warnermedia Holdings Inc.	3.638%	3/15/25	20,560	20,231
Warnermedia Holdings Inc.	3.788%	3/15/25	689	679
				132,323
Consumer Discretionary (5.2%)				
American Honda Finance Corp.	4.600%	4/17/25	18,535	18,415
American Honda Finance Corp.	4.950%	1/9/26	6,770	6,736
AutoZone Inc.	3.250%	4/15/25	6,850	6,724
² BMW US Capital LLC	5.050%	4/2/26	22,500	22,426
² ERAC USA Finance LLC	3.800%	11/1/25	7,312	7,152
Ford Motor Credit Co. LLC	5.125%	6/16/25	8,820	8,754
Ford Motor Credit Co. LLC	4.134%	8/4/25	3,142	3,083
Ford Motor Credit Co. LLC	3.375%	11/13/25	10,750	10,404
Ford Motor Credit Co. LLC	4.389%	1/8/26	886	867
General Motors Co.	6.125%	10/1/25	5,910	5,940
General Motors Financial Co. Inc.	2.900%	2/26/25	1,040	1,020
General Motors Financial Co. Inc.	3.800%	4/7/25	4,760	4,688
General Motors Financial Co. Inc.	6.050%	10/10/25	995	999
General Motors Financial Co. Inc.	5.400%	4/6/26	14,550	14,519
General Motors Financial Co. Inc.	1.500%	6/10/26	2,845	2,635
Home Depot Inc.	5.150%	6/25/26	7,240	7,247
⁴ Home Depot Inc., SOFR + 0.330%	5.704%	12/24/25	6,615	6,622
Marriott International Inc.	3.750%	10/1/25	3,634	3,557
² Mercedes-Benz Finance North America LLC	5.375%	8/1/25	12,195	12,192
² Mercedes-Benz Finance North America LLC	4.900%	1/9/26	11,000	10,945
² Mercedes-Benz Finance North America LLC	1.450%	3/2/26	3,356	3,152
Tapestry Inc.	7.050%	11/27/25	10,010	10,179
⁵ Toyota Finance Australia Ltd.	2.930%	3/21/25	4,010	2,634
Toyota Motor Credit Corp.	5.200%	5/15/26	2,200	2,203
⁵ Volkswagen Financial Services Australia Pty Ltd.	2.400%	8/28/24	4,460	2,962
² Volkswagen Group of America Finance LLC	3.350%	5/13/25	7,865	7,713
² Volkswagen Group of America Finance LLC	3.950%	6/6/25	340	335
² Volkswagen Group of America Finance LLC	5.800%	9/12/25	8,691	8,709
² Volkswagen Group of America Finance LLC	1.250%	11/24/25	7,880	7,432
² Volkswagen Group of America Finance LLC	5.400%	3/20/26	23,945	23,886
				224,130
Consumer Staples (2.8%)				
Altria Group Inc.	2.350%	5/6/25	1,000	972
Altria Group Inc.	4.400%	2/14/26	6,700	6,592
Altria Group Inc.	2.625%	9/16/26	11,230	10,582
BAT Capital Corp.	3.222%	8/15/24	7,156	7,129
BAT Capital Corp.	2.789%	9/6/24	4,629	4,600
² BAT International Finance plc	3.950%	6/15/25	1,300	1,278
BAT International Finance plc	1.668%	3/25/26	5,550	5,202
Campbell Soup Co.	3.950%	3/15/25	3,939	3,889
Campbell Soup Co.	5.300%	3/20/26	5,442	5,429
Conagra Brands Inc.	4.600%	11/1/25	175	173
Constellation Brands Inc.	4.750%	11/15/24	2,300	2,291
Constellation Brands Inc.	4.400%	11/15/25	677	668
Dollar General Corp.	4.150%	11/1/25	23,264	22,821
Haleon UK Capital plc	3.125%	3/24/25	8,690	8,527
Kraft Heinz Foods Co.	3.000%	6/1/26	633	607
McCormick & Co. Inc.	0.900%	2/15/26	1,730	1,611
² Mondelez International Holdings Netherlands BV	4.250%	9/15/25	890	877
Philip Morris International Inc.	5.000%	11/17/25	10,100	10,049
Philip Morris International Inc.	2.750%	2/25/26	13,116	12,570
Philip Morris International Inc.	0.875%	5/1/26	5,288	4,885
Philip Morris International Inc.	4.750%	2/12/27	2,525	2,505

Ultra-Short Bond ETF

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Reynolds American Inc.	4.450%	6/12/25	8,381	8,283
				121,540
Energy (3.5%)				
Boardwalk Pipelines LP	5.950%	6/1/26	1,310	1,317
Canadian Natural Resources Ltd.	2.050%	7/15/25	6,076	5,855
Enbridge Energy Partners LP	5.875%	10/15/25	9,699	9,722
Energy Transfer LP	4.050%	3/15/25	835	826
Energy Transfer LP	2.900%	5/15/25	7,174	6,999
Energy Transfer LP	4.750%	1/15/26	7,285	7,200
Energy Transfer LP	3.900%	7/15/26	6,700	6,488
² EQT Corp.	3.125%	5/15/26	1,122	1,072
Galaxy Pipeline Assets Bidco Ltd.	1.750%	9/30/27	5,707	5,351
Marathon Petroleum Corp.	4.700%	5/1/25	25,347	25,134
MPLX LP	4.000%	2/15/25	776	767
MPLX LP	4.875%	6/1/25	8,723	8,647
MPLX LP	1.750%	3/1/26	652	613
Occidental Petroleum Corp.	5.875%	9/1/25	5,221	5,227
Occidental Petroleum Corp.	5.500%	12/1/25	12,326	12,293
Occidental Petroleum Corp.	5.550%	3/15/26	1,400	1,398
ONEOK Inc.	2.200%	9/15/25	11,245	10,801
Ovintiv Inc.	5.650%	5/15/25	8,085	8,074
Ovintiv Inc.	5.375%	1/1/26	379	377
Plains All American Pipeline LP / PAA Finance Corp.	3.600%	11/1/24	440	436
Plains All American Pipeline LP / PAA Finance Corp.	4.650%	10/15/25	11,580	11,421
TransCanada PipeLines Ltd.	4.875%	1/15/26	550	545
Transcontinental Gas Pipe Line Co. LLC	7.850%	2/1/26	6,527	6,717
Western Midstream Operating LP	3.100%	2/1/25	6,479	6,370
Western Midstream Operating LP	3.950%	6/1/25	450	442
Williams Cos. Inc.	3.900%	1/15/25	4,160	4,118
Williams Cos. Inc.	4.000%	9/15/25	650	638
				148,848
Financials (30.0%)				
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.450%	10/1/25	6,407	6,319
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.750%	1/30/26	13,500	12,723
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.450%	4/3/26	2,500	2,454
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.450%	10/29/26	8,926	8,328
Affiliated Managers Group Inc.	3.500%	8/1/25	24,706	24,160
Air Lease Corp.	4.250%	9/15/24	4,754	4,738
Air Lease Corp.	2.300%	2/1/25	976	955
Air Lease Corp.	3.250%	3/1/25	103	101
Air Lease Corp.	2.875%	1/15/26	8,198	7,865
Air Lease Corp.	5.300%	6/25/26	9,000	8,971
Allstate Corp.	0.750%	12/15/25	2,350	2,197
Allstate Corp.	3.280%	12/15/26	970	928
American Express Co.	4.900%	2/13/26	683	679
American Express Co.	4.990%	5/1/26	22,250	22,117
American Express Co.	6.338%	10/30/26	6,083	6,142
American Express Co.	5.645%	4/23/27	22,380	22,465
Ameriprise Financial Inc.	3.000%	4/2/25	300	294
² Athene Global Funding	5.684%	2/23/26	13,170	13,202
² Athene Global Funding	5.620%	5/8/26	37,680	37,705
Australia & New Zealand Banking Group Ltd.	5.000%	3/18/26	41,960	41,846
^{4.5} Australia & New Zealand Banking Group Ltd., 3M Australian Bank Bill Rate + 2.000%	6.412%	7/26/29	6,606	4,409
Banco Santander SA	3.496%	3/24/25	1,350	1,330
Banco Santander SA	2.746%	5/28/25	2,800	2,727
Banco Santander SA	5.147%	8/18/25	800	794
Banco Santander SA	1.849%	3/25/26	4,815	4,514
Bank of America Corp.	3.950%	4/21/25	5,870	5,785
Bank of America Corp.	3.366%	1/23/26	5,000	4,932
Bank of America Corp.	2.015%	2/13/26	9,650	9,429
Bank of America Corp.	3.384%	4/2/26	4,050	3,978
Bank of America Corp.	3.500%	4/19/26	2,557	2,480
Bank of America Corp.	1.319%	6/19/26	13,869	13,296
Bank of America Corp.	4.827%	7/22/26	3,365	3,332
Bank of America Corp.	1.197%	10/24/26	2,548	2,404
Bank of America Corp.	5.080%	1/20/27	657	653
Bank of America Corp.	3.559%	4/23/27	410	396
Bank of Montreal	5.920%	9/25/25	34,091	34,255
Bank of Montreal	5.266%	12/11/26	6,845	6,834

Ultra-Short Bond ETF

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Bank of New York Mellon Corp.	5.148%	5/22/26	8,985	8,971
Bank of New York Mellon Corp.	4.414%	7/24/26	6,764	6,687
Bank of New York Mellon Corp.	4.947%	4/26/27	1,198	1,191
Bank of Nova Scotia	1.300%	6/11/25	1,720	1,653
Bank of Nova Scotia	5.450%	6/12/25	40,000	39,920
Bank of Nova Scotia	4.750%	2/2/26	2,374	2,350
Bank of Nova Scotia	1.050%	3/2/26	1,914	1,782
² Banque Federative du Credit Mutuel SA	5.896%	7/13/26	31,008	31,256
Barclays plc	3.650%	3/16/25	1,575	1,551
² BPCE SA	4.625%	7/11/24	2,925	2,924
² BPCE SA	5.100%	1/26/26	12,500	12,329
Canadian Imperial Bank of Commerce	3.300%	4/7/25	5,000	4,914
Canadian Imperial Bank of Commerce	5.144%	4/28/25	29,500	29,413
Canadian Imperial Bank of Commerce	5.615%	7/17/26	5,025	5,050
Charles Schwab Corp.	3.450%	2/13/26	3,911	3,796
Charles Schwab Corp.	0.900%	3/11/26	361	335
Citibank NA	5.864%	9/29/25	5,940	5,970
Citibank NA	5.438%	4/30/26	16,870	16,930
Citigroup Inc.	3.700%	1/12/26	4,280	4,169
Citigroup Inc.	2.014%	1/25/26	2,550	2,496
Citigroup Inc.	3.290%	3/17/26	1,500	1,473
Citigroup Inc.	1.122%	1/28/27	1,482	1,383
Cooperatieve Rabobank UA	4.850%	1/9/26	14,200	14,120
² Corebridge Global Funding	5.350%	6/24/26	12,870	12,866
Credit Suisse AG	2.950%	4/9/25	5,200	5,095
Credit Suisse AG	1.250%	8/7/26	3,846	3,533
² Danske Bank A/S	6.259%	9/22/26	20,030	20,168
Franklin Resources Inc.	2.850%	3/30/25	480	470
² GA Global Funding Trust	3.850%	4/11/25	1,080	1,063
Global Payments Inc.	2.650%	2/15/25	5,713	5,599
Global Payments Inc.	4.800%	4/1/26	2,184	2,157
Goldman Sachs Bank USA	5.283%	3/18/27	24,870	24,781
Goldman Sachs Bank USA	5.414%	5/21/27	5,000	4,994
Goldman Sachs Group Inc.	5.798%	8/10/26	23,235	23,248
HSBC Holdings plc	2.999%	3/10/26	2,420	2,374
HSBC Holdings plc	1.645%	4/18/26	12,790	12,378
HSBC Holdings plc	2.099%	6/4/26	14,965	14,468
HSBC Holdings plc	4.292%	9/12/26	12,435	12,216
HSBC Holdings plc	5.887%	8/14/27	649	653
HSBC Holdings plc	5.597%	5/17/28	5,660	5,682
HSBC USA Inc.	5.625%	3/17/25	3,690	3,690
Huntington Bancshares Inc.	4.000%	5/15/25	3,905	3,840
Huntington National Bank	5.699%	11/18/25	5,062	5,051
Intercontinental Exchange Inc.	3.650%	5/23/25	24,000	23,607
Intercontinental Exchange Inc.	3.750%	12/1/25	508	497
Invesco Finance plc	3.750%	1/15/26	9,600	9,353
JPMorgan Chase & Co.	1.561%	12/10/25	3,017	2,961
JPMorgan Chase & Co.	2.595%	2/24/26	4,904	4,806
JPMorgan Chase & Co.	2.005%	3/13/26	7,465	7,273
JPMorgan Chase & Co.	2.083%	4/22/26	12,089	11,740
JPMorgan Chase & Co.	4.080%	4/26/26	12,035	11,875
JPMorgan Chase & Co.	3.200%	6/15/26	354	341
JPMorgan Chase & Co.	1.045%	11/19/26	1,565	1,470
JPMorgan Chase & Co.	3.960%	1/29/27	1,000	977
JPMorgan Chase & Co.	1.040%	2/4/27	2,695	2,511
Lloyds Banking Group plc	4.450%	5/8/25	10,000	9,899
Lloyds Banking Group plc	2.438%	2/5/26	1,000	980
Lloyds Banking Group plc	3.511%	3/18/26	5,095	5,010
Lloyds Banking Group plc	4.716%	8/11/26	5,060	5,003
^{4,5} Macquarie Bank Ltd., 3M Australian Bank Bill Rate + 2.900%	7.235%	5/28/30	1,270	860
² Macquarie Group Ltd.	6.207%	11/22/24	18,000	18,025
Manufacturers & Traders Trust Co.	2.900%	2/6/25	930	913
Manufacturers & Traders Trust Co.	4.650%	1/27/26	1,109	1,088
Mitsubishi UFJ Financial Group Inc.	2.193%	2/25/25	10,745	10,511
Mitsubishi UFJ Financial Group Inc.	3.777%	3/2/25	3,990	3,940
Mitsubishi UFJ Financial Group Inc.	4.788%	7/18/25	1,524	1,523
Mitsubishi UFJ Financial Group Inc.	5.719%	2/20/26	7,240	7,238
Mitsubishi UFJ Financial Group Inc.	3.837%	4/17/26	5,785	5,700
Mitsubishi UFJ Financial Group Inc.	5.541%	4/17/26	4,060	4,055
Mitsubishi UFJ Financial Group Inc.	1.640%	10/13/27	5,000	4,603

Ultra-Short Bond ETF

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Mizuho Financial Group Inc.	2.226%	5/25/26	3,088	2,993
Morgan Stanley	3.875%	1/27/26	7,310	7,146
Morgan Stanley	2.630%	2/18/26	3,400	3,333
Morgan Stanley	2.188%	4/28/26	8,698	8,451
Morgan Stanley	3.125%	7/27/26	431	412
Morgan Stanley	6.138%	10/16/26	4,000	4,027
Morgan Stanley	0.985%	12/10/26	10,169	9,513
Morgan Stanley	5.050%	1/28/27	1,039	1,033
Morgan Stanley	1.593%	5/4/27	10,440	9,731
Morgan Stanley	1.512%	7/20/27	1,980	1,831
Morgan Stanley Bank NA	4.754%	4/21/26	4,205	4,168
Morgan Stanley Bank NA	5.504%	5/26/28	4,470	4,501
Nasdaq Inc.	5.650%	6/28/25	14,456	14,464
National Bank of Canada	5.250%	1/17/25	8,460	8,433
² National Securities Clearing Corp.	5.150%	6/26/26	1,960	1,960
² Nationwide Building Society	1.000%	8/28/25	8,000	7,612
NatWest Group plc	4.800%	4/5/26	1,000	988
² NatWest Markets plc	5.416%	5/17/27	2,850	2,850
² New York Life Global Funding	1.150%	6/9/26	5,461	5,054
Nomura Holdings Inc.	2.648%	1/16/25	3,610	3,548
Nomura Holdings Inc.	1.653%	7/14/26	8,100	7,489
² Nordea Bank Abp	4.750%	9/22/25	1,790	1,777
² Nuveen Finance LLC	4.125%	11/1/24	7,265	7,219
² Penske Truck Leasing Co. LP / PTL Finance Corp.	4.000%	7/15/25	9,923	9,748
² Penske Truck Leasing Co. LP / PTL Finance Corp.	1.200%	11/15/25	3,966	3,736
² Penske Truck Leasing Co. LP / PTL Finance Corp.	5.750%	5/24/26	6,064	6,082
² Penske Truck Leasing Co. LP / PTL Finance Corp.	1.700%	6/15/26	858	796
² Penske Truck Leasing Co. LP / PTL Finance Corp.	5.350%	1/12/27	1,710	1,707
PNC Bank NA	2.950%	2/23/25	625	614
PNC Bank NA	3.250%	6/1/25	5,214	5,104
PNC Financial Services Group Inc.	5.671%	10/28/25	16,750	16,736
PNC Financial Services Group Inc.	5.812%	6/12/26	10,063	10,073
PNC Financial Services Group Inc.	6.615%	10/20/27	9,000	9,217
Royal Bank of Canada	5.200%	7/20/26	15,703	15,680
State Street Corp.	2.354%	11/1/25	6,687	6,607
State Street Corp.	4.857%	1/26/26	4,727	4,706
State Street Corp.	2.901%	3/30/26	1,058	1,035
State Street Corp.	5.104%	5/18/26	38,490	38,331
State Street Corp.	5.751%	11/4/26	500	502
Sumitomo Mitsui Financial Group Inc.	1.474%	7/8/25	13,921	13,366
Sumitomo Mitsui Financial Group Inc.	0.948%	1/12/26	1,185	1,107
Sumitomo Mitsui Financial Group Inc.	5.464%	1/13/26	2,449	2,449
Sumitomo Mitsui Financial Group Inc.	5.880%	7/13/26	1,975	1,993
² Swedbank AB	5.472%	6/15/26	2,831	2,838
Toronto-Dominion Bank	1.200%	6/3/26	6,430	5,956
Toronto-Dominion Bank	5.532%	7/17/26	2,714	2,722
Truist Bank	1.500%	3/10/25	7,256	7,047
Truist Financial Corp.	3.700%	6/5/25	12,247	12,030
Truist Financial Corp.	1.200%	8/5/25	220	210
UBS AG	5.800%	9/11/25	19,224	19,289
² UBS Group AG	4.125%	9/24/25	4,000	3,923
² UBS Group AG	4.125%	4/15/26	1,630	1,589
² UBS Group AG	4.550%	4/17/26	3,500	3,440
² UBS Group AG	5.711%	1/12/27	478	478
² UBS Group AG	1.305%	2/2/27	15,560	14,502
US Bancorp	3.950%	11/17/25	15,000	14,717
US Bancorp	2.375%	7/22/26	2,257	2,130
US Bancorp	5.727%	10/21/26	30,706	30,768
Verisk Analytics Inc.	4.000%	6/15/25	1,122	1,103
Voya Financial Inc.	3.650%	6/15/26	1,240	1,197
Wells Fargo & Co.	3.550%	9/29/25	5,620	5,487
Wells Fargo & Co.	2.164%	2/11/26	8,452	8,270
Wells Fargo & Co.	3.000%	4/22/26	1,000	959
Wells Fargo & Co.	3.908%	4/25/26	3,000	2,955
Wells Fargo & Co.	2.188%	4/30/26	10,960	10,643
Wells Fargo & Co.	4.540%	8/15/26	16,992	16,780
Wells Fargo & Co.	3.000%	10/23/26	5,048	4,796
Wells Fargo Bank NA	4.811%	1/15/26	3,500	3,477

Ultra-Short Bond ETF

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
^{4,5} Westpac Banking Corp., 3M Australian Bank Bill Rate + 1.980%	6.315%	8/27/29	2,600	1,736
				1,294,649
Health Care (3.3%)				
AbbVie Inc.	4.800%	3/15/27	23,465	23,360
Amgen Inc.	3.125%	5/1/25	2,190	2,147
Cigna Group	1.250%	3/15/26	2,000	1,868
CVS Health Corp.	3.875%	7/20/25	9,711	9,536
CVS Health Corp.	5.000%	2/20/26	3,000	2,977
CVS Health Corp.	2.875%	6/1/26	16,180	15,413
Elevance Health Inc.	5.350%	10/15/25	650	649
Elevance Health Inc.	4.900%	2/8/26	583	578
Elevance Health Inc.	1.500%	3/15/26	364	342
GE HealthCare Technologies Inc.	5.600%	11/15/25	25,232	25,254
HCA Inc.	5.375%	2/1/25	20,735	20,660
Humana Inc.	3.850%	10/1/24	4,290	4,268
Pfizer Inc.	2.750%	6/3/26	190	182
Pfizer Investment Enterprises Pte Ltd.	4.450%	5/19/26	5,360	5,292
Quest Diagnostics Inc.	3.500%	3/30/25	15,485	15,231
Shire Acquisitions Investments Ireland DAC	3.200%	9/23/26	5,175	4,962
Stryker Corp.	3.375%	11/1/25	608	591
Zoetis Inc.	4.500%	11/13/25	5,000	4,941
Zoetis Inc.	5.400%	11/14/25	1,695	1,695
				139,946
Industrials (3.5%)				
² BAE Systems Holdings Inc.	3.800%	10/7/24	4,143	4,119
² BAE Systems Holdings Inc.	3.850%	12/15/25	3,000	2,925
Boeing Co.	4.875%	5/1/25	15,524	15,360
Boeing Co.	2.750%	2/1/26	1,310	1,244
Boeing Co.	2.196%	2/4/26	1,470	1,383
² Boeing Co.	6.259%	5/1/27	1,820	1,833
⁵ Brisbane Airport Corp. Pty Ltd.	3.900%	4/24/25	7,500	4,951
Carrier Global Corp.	2.242%	2/15/25	9,668	9,459
CNH Industrial Capital LLC	5.450%	10/14/25	2,820	2,819
² Daimler Truck Finance North America LLC	3.500%	4/7/25	334	328
² Daimler Truck Finance North America LLC	5.600%	8/8/25	11,745	11,758
² Daimler Truck Finance North America LLC	5.150%	1/16/26	3,848	3,828
² Daimler Truck Finance North America LLC	5.000%	1/15/27	5,075	5,038
GE Capital International Funding Co. Unlimited Co.	3.373%	11/15/25	6,143	5,976
Huntington Ingalls Industries Inc.	3.844%	5/1/25	9,140	8,993
Ingersoll Rand Inc.	5.197%	6/15/27	9,420	9,444
Johnson Controls International plc	3.900%	2/14/26	1,940	1,892
L3Harris Technologies Inc.	3.832%	4/27/25	279	275
⁵ Lonsdale Finance Pty Ltd.	3.900%	10/15/25	8,360	5,469
Northrop Grumman Corp.	3.200%	2/1/27	5,320	5,076
Otis Worldwide Corp.	2.056%	4/5/25	381	371
⁵ Pacific National Finance Pty Ltd.	5.250%	5/19/25	1,320	876
Parker-Hannifin Corp.	3.250%	3/1/27	500	477
Republic Services Inc.	0.875%	11/15/25	10,718	10,077
RTX Corp.	3.950%	8/16/25	1,320	1,298
RTX Corp.	2.650%	11/1/26	3,030	2,860
Ryder System Inc.	4.625%	6/1/25	9,731	9,634
Ryder System Inc.	3.350%	9/1/25	3,899	3,800
Southwest Airlines Co.	5.250%	5/4/25	20,699	20,606
				152,169
Materials (1.9%)				
DuPont de Nemours Inc.	4.493%	11/15/25	12,048	11,886
Eastman Chemical Co.	3.800%	3/15/25	3,105	3,064
Ecolab Inc.	2.700%	11/1/26	8,250	7,812
Freeport-McMoRan Inc.	4.550%	11/14/24	4,935	4,908
² Georgia-Pacific LLC	1.750%	9/30/25	2,610	2,497
² Georgia-Pacific LLC	0.950%	5/15/26	2,642	2,447
² Glencore Funding LLC	4.000%	4/16/25	4,546	4,483
² Glencore Funding LLC	1.625%	9/1/25	6,265	5,977
² Newmont Corp./Newcrest Finance Pty. Ltd.	5.300%	3/15/26	8,920	8,915
Nutrien Ltd.	5.950%	11/7/25	23,268	23,402
Nutrien Ltd.	4.000%	12/15/26	2,659	2,572
Packaging Corp. of America	3.650%	9/15/24	1,160	1,154

Ultra-Short Bond ETF

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Southern Copper Corp.	3.875%	4/23/25	2,170	2,136
				81,253
Real Estate (3.6%)				
Alexandria Real Estate Equities Inc.	4.300%	1/15/26	1,000	984
American Tower Corp.	2.950%	1/15/25	8,758	8,621
American Tower Corp.	2.400%	3/15/25	400	390
American Tower Corp.	4.000%	6/1/25	16,593	16,333
American Tower Corp.	1.300%	9/15/25	4,821	4,583
AvalonBay Communities Inc.	2.950%	5/11/26	200	192
AvalonBay Communities Inc.	2.900%	10/15/26	3,720	3,532
Boston Properties LP	3.650%	2/1/26	6,036	5,825
Brixmor Operating Partnership LP	3.850%	2/1/25	6,010	5,943
Crown Castle Inc.	4.450%	2/15/26	3,522	3,460
Crown Castle Inc.	3.700%	6/15/26	2,760	2,668
CubeSmart LP	4.000%	11/15/25	665	650
Equinix Inc.	1.250%	7/15/25	1,151	1,100
Equinix Inc.	1.000%	9/15/25	750	710
ERP Operating LP	3.375%	6/1/25	19,420	19,037
Essex Portfolio LP	3.500%	4/1/25	11,460	11,266
Extra Space Storage LP	3.500%	7/1/26	3,764	3,620
5 General Property Trust	3.673%	9/19/24	580	386
Healthpeak OP LLC	3.400%	2/1/25	3,790	3,731
Healthpeak OP LLC	4.000%	6/1/25	5,870	5,776
Mid-America Apartments LP	4.000%	11/15/25	6,070	5,947
NNN REIT Inc.	4.000%	11/15/25	10,698	10,477
Omega Healthcare Investors Inc.	4.500%	1/15/25	870	863
Realty Income Corp.	3.875%	4/15/25	5,271	5,201
Realty Income Corp.	4.625%	11/1/25	9,320	9,210
Simon Property Group LP	3.375%	10/1/24	8,273	8,219
Simon Property Group LP	3.300%	1/15/26	1,620	1,570
Ventas Realty LP	2.650%	1/15/25	3,585	3,520
Ventas Realty LP	4.125%	1/15/26	1,400	1,369
Welltower OP LLC	4.000%	6/1/25	11,738	11,548
Welltower OP LLC	4.250%	4/1/26	425	416
				157,147
Technology (2.3%)				
Broadcom Inc.	3.625%	10/15/24	4,180	4,152
Broadcom Inc.	3.150%	11/15/25	340	329
Equifax Inc.	2.600%	12/15/25	6,431	6,162
Fidelity National Information Services Inc.	1.150%	3/1/26	3,577	3,335
Global Payments Inc.	1.200%	3/1/26	200	186
Hewlett Packard Enterprise Co.	5.900%	10/1/24	13,252	13,247
Hewlett Packard Enterprise Co.	4.900%	10/15/25	337	334
Hewlett Packard Enterprise Co.	1.750%	4/1/26	7,581	7,113
HP Inc.	2.200%	6/17/25	26,394	25,525
NXP BV / NXP Funding LLC	5.350%	3/1/26	2,922	2,916
NXP BV / NXP Funding LLC / NXP USA Inc.	3.875%	6/18/26	7,695	7,473
Oracle Corp.	2.500%	4/1/25	15,989	15,617
Oracle Corp.	2.950%	5/15/25	1,250	1,222
Oracle Corp.	5.800%	11/10/25	833	837
Oracle Corp.	1.650%	3/25/26	300	281
Oracle Corp.	2.650%	7/15/26	9,388	8,897
				97,626
Utilities (4.2%)				
American Electric Power Co. Inc.	5.699%	8/15/25	10,000	10,005
Appalachian Power Co.	3.400%	6/1/25	6,129	6,003
5 Ausgrid Finance Pty Ltd.	3.750%	10/30/24	11,300	7,502
4.5 Australian Gas Networks Ltd., 3M Australian Bank Bill Rate + 0.400%	4.740%	7/1/24	4,500	3,002
Berkshire Hathaway Energy Co.	4.050%	4/15/25	1,814	1,794
CenterPoint Energy Inc.	2.500%	9/1/24	3,089	3,070
Constellation Energy Generation LLC	3.250%	6/1/25	7,555	7,383
5 DBNGP Finance Co. Pty Ltd.	4.225%	5/28/25	4,850	3,191
Duke Energy Corp.	0.900%	9/15/25	3,887	3,680
Duke Energy Corp.	2.650%	9/1/26	13,035	12,327
5 Energy Partnership Gas Pty Ltd.	3.642%	12/11/24	7,020	4,649
Eversource Energy	0.800%	8/15/25	1,258	1,192
Exelon Corp.	3.950%	6/15/25	1,118	1,100
FirstEnergy Corp.	1.600%	1/15/26	5,850	5,511
5 Network Finance Co. Pty Ltd.	3.500%	12/6/24	8,380	5,551

Ultra-Short Bond ETF

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
NextEra Energy Capital Holdings Inc.	5.749%	9/1/25	4,370	4,380
NextEra Energy Capital Holdings Inc.	4.950%	1/29/26	16,460	16,363
NiSource Inc.	0.950%	8/15/25	27,150	25,791
PPL Capital Funding Inc.	3.100%	5/15/26	2,788	2,675
Public Service Enterprise Group Inc.	0.800%	8/15/25	4,865	4,620
San Diego Gas & Electric Co.	2.500%	5/15/26	8,580	8,175
Sempra	5.400%	8/1/26	7,901	7,896
Sierra Pacific Power Co.	2.600%	5/1/26	2,713	2,587
Southern Co.	5.150%	10/6/25	15,535	15,467
⁵ United Energy Distribution Pty Ltd.	3.850%	10/23/24	4,230	2,811
^{4,5} Victoria Power Networks Finance Pty Ltd., 3M Australian Bank Bill Rate + 0.500%	4.835%	8/23/24	3,100	2,067
Virginia Electric and Power Co.	3.150%	1/15/26	4,060	3,931
¹ Virginia Power Fuel Securitization LLC	5.088%	5/1/29	3,540	3,528
WEC Energy Group Inc.	5.000%	9/27/25	1,300	1,291
WEC Energy Group Inc.	4.750%	1/9/26	2,793	2,764
WEC Energy Group Inc.	5.600%	9/12/26	990	994

181,300

Total Corporate Bonds (Cost \$2,730,796)

2,730,931

Sovereign Bonds (1.8%)

² CDP Financial Inc.	0.875%	6/10/25	27,500	26,407
CDP Financial Inc.	0.875%	6/10/25	1,500	1,439
Dominican Republic	5.500%	1/27/25	496	497
Dominican Republic	6.875%	1/29/26	1,900	1,926
² Ontario Teachers' Finance Trust	1.375%	4/15/25	7,004	6,790
Republic of Peru	7.350%	7/21/25	2,195	2,237
Republic of Peru	2.392%	1/23/26	7,535	7,179
Socialist Republic of Vietnam	4.800%	11/19/24	8,110	8,061
Sultanate of Oman	4.875%	2/1/25	3,120	3,094
United Mexican States	3.900%	4/27/25	5,484	5,484
United Mexican States	4.125%	1/21/26	15,039	14,723

Total Sovereign Bonds (Cost \$77,746)

77,837

Shares

Temporary Cash Investments (7.6%)

Money Market Fund (0.7%)

⁶ Vanguard Market Liquidity Fund	5.380%		290,500	29,047
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U.S. Government and Agency Obligations (6.9%)

		Maturity Date	Face Amount (\$000)	
⁷ United States Treasury Bill	5.157%–5.226%	5/15/25	265,000	253,506

Ultra-Short Bond ETF

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Bill	5.149%	6/12/25	45,000	42,896
				296,402
Total Temporary Cash Investments (Cost \$325,443)				325,449
Total Investments (98.9%) (Cost \$4,258,386)				4,261,048
Other Assets and Liabilities—Net (1.1%)				48,921
Net Assets (100%)				4,309,969

Cost is in \$000.

• See Note A in Notes to Financial Statements.

- 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.
- Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At June 30, 2024, the aggregate value was \$1,023,992,000, representing 23.8% of net assets.
- 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.
- Variable-rate security; rate shown is effective rate at period end. Certain variable-rate securities are not based on a published reference rate and spread but are determined by the issuer or agent based on current market conditions.
- Face amount denominated in Australian dollars.
- Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.
- Securities with a value of \$3,321,000 have been segregated as initial margin for open futures contracts.
3M—3-month.
DAC—Designated Activity Company.
REIT—Real Estate Investment Trust.
REMICs—Real Estate Mortgage Investment Conduits.
SOFR—Secured Overnight Financing Rate.
SOFR30A—30 Day Average Secured Overnight Financing Rate.

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

	Expiration	Number of Long (Short) Contracts	Notional Amount	Value and Unrealized Appreciation (Depreciation)
(\$000)				
Short Futures Contracts				
2-Year U.S. Treasury Note	September 2024	(1,407)	(287,336)	(470)
5-Year U.S. Treasury Note	September 2024	(665)	(70,874)	(503)
				(973)

Forward Currency Contracts

Counterparty	Contract Settlement Date	Contract Amount (000)		Unrealized Appreciation (\$000)	Unrealized Depreciation (\$000)
		Receive	Deliver		
Canadian Imperial Bank of Commerce	7/18/24	AUD 14,614	USD 9,719	35	—
Toronto-Dominion Bank	7/18/24	AUD 7,300	USD 4,874	—	(2)
JPMorgan Chase Bank, N.A.	7/18/24	AUD 2,422	USD 1,610	6	—
Citibank, N.A.	7/18/24	AUD 128	USD 84	1	—
BNP Paribas	7/18/24	USD 64,788	AUD 96,855	145	—
Royal Bank of Canada	7/18/24	USD 2,334	AUD 3,509	—	(8)
JPMorgan Chase Bank, N.A.	7/18/24	USD 2,686	EUR 2,463	45	—
				232	(10)

AUD—Australian dollar.

EUR—euro.

USD—U.S. dollar.

At June 30, 2024, the counterparties had deposited in segregated accounts securities with a value of \$322,000 in connection with open forward currency contracts.

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

Statement of Assets and Liabilities

As of June 30, 2024

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$4,229,339)	4,232,001
Affiliated Issuers (Cost \$29,047)	29,047
Total Investments in Securities	4,261,048
Investment in Vanguard	123
Cash	4
Foreign Currency, at Value (Cost \$9,549)	9,462
Receivables for Investment Securities Sold	8,928
Receivables for Accrued Income	30,392
Receivables for Capital Shares Issued	1
Variation Margin Receivable—Futures Contracts	170
Unrealized Appreciation—Forward Currency Contracts	232
Total Assets	4,310,360
Liabilities	
Payables for Investment Securities Purchased	203
Payables to Vanguard	178
Unrealized Depreciation—Forward Currency Contracts	10
Total Liabilities	391
Net Assets	4,309,969

At June 30, 2024, net assets consisted of:

Paid-in Capital	4,320,164
Total Distributable Earnings (Loss)	(10,195)
Net Assets	4,309,969

Net Assets

Applicable to 87,050,000 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	4,309,969
Net Asset Value Per Share	\$49.51

Statement of Operations

Six Months Ended
June 30, 2024
(\$000)

Investment Income	
Income	
Interest ¹	112,216
Total Income	112,216
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	262
Management and Administrative	1,696
Marketing and Distribution	106
Custodian Fees	30
Shareholders' Reports	37
Trustees' Fees and Expenses	1
Total Expenses	2,132
Expenses Paid Indirectly	(26)
Net Expenses	2,106
Net Investment Income	110,110
Realized Net Gain (Loss)	
Investment Securities Sold ^{1,2}	(1,904)
Futures Contracts	6,357
Forward Currency Contracts	3,645
Foreign Currencies	58
Realized Net Gain (Loss)	8,156
Change in Unrealized Appreciation (Depreciation)	
Investment Securities ¹	(17,103)
Futures Contracts	42
Forward Currency Contracts	812
Foreign Currencies	(97)
Change in Unrealized Appreciation (Depreciation)	(16,346)
Net Increase (Decrease) in Net Assets Resulting from Operations	101,920

1 Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$2,005,000, (\$2,000), and \$2,000, respectively. Purchases and sales are for temporary cash investment purposes.

2 Includes \$138,000 of net gain (loss) resulting from in-kind redemptions.

Statement of Changes in Net Assets

	Six Months Ended June 30, 2024	Year Ended December 31, 2023
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	110,110	168,377
Realized Net Gain (Loss)	8,156	(11,617)
Change in Unrealized Appreciation (Depreciation)	(16,346)	47,022
Net Increase (Decrease) in Net Assets Resulting from Operations	101,920	203,782
Distributions		
Total Distributions	(93,074)	(168,929)
Capital Share Transactions		
Issued	896,976	2,118,067
Issued in Lieu of Cash Distributions	—	—
Redeemed	(689,284)	(1,324,762)
Net Increase (Decrease) from Capital Share Transactions	207,692	793,305
Total Increase (Decrease)	216,538	828,158
Net Assets		
Beginning of Period	4,093,431	3,265,273
End of Period	4,309,969	4,093,431

Financial Highlights

For a Share Outstanding Throughout Each Period	Six Months Ended June 30, 2024	Year Ended December 31,		April 05 2021 ¹ to December 31, 2021
	2024	2023	2022	2021
Net Asset Value, Beginning of Period	\$49.41	\$48.95	\$49.93	\$50.00
Investment Operations				
Net Investment Income ²	1.286	2.237	.827	.138
Net Realized and Unrealized Gain (Loss) on Investments	(.098)	.425	(1.044)	(.077)
Total from Investment Operations	1.188	2.662	(.217)	.061
Distributions				
Dividends from Net Investment Income	(1.088)	(2.202)	(.763)	(.123)
Distributions from Realized Capital Gains	—	—	—	(.008)
Total Distributions	(1.088)	(2.202)	(.763)	(.131)
Net Asset Value, End of Period	\$49.51	\$49.41	\$48.95	\$49.93
Total Return	2.43%	5.56%	-0.43%	0.12%
Ratios/Supplemental Data				
Net Assets, End of Period (Millions)	\$4,310	\$4,093	\$3,265	\$2,040
Ratio of Total Expenses to Average Net Assets	0.10% ³	0.10% ³	0.10% ³	0.10% ⁴
Ratio of Net Investment Income to Average Net Assets	5.23%	4.55%	1.68%	0.37% ⁴
Portfolio Turnover Rate ⁵	35%	73%	73%	22%

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

1 Inception.

2 Calculated based on average shares outstanding.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.10%.

4 Annualized.

5 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.

Notes to Financial Statements

Vanguard Ultra-Short Bond ETF is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. ETF Shares are listed for trading on Cboe BZK Exchange, Inc; they can be purchased and sold through a broker.

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 other 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, as furnished by independent pricing services. 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 valuation designee to represent fair value and subject to oversight by the board of trustees.

2. **Foreign Currency:** Securities and other assets and liabilities denominated in foreign currencies are translated into U.S. dollars using exchange rates obtained from an independent third party as of the fund's pricing time on the valuation date. Realized gains (losses) and unrealized appreciation (depreciation) on investment securities include the effects of changes in exchange rates since the securities were purchased, combined with the effects of changes in security prices. Fluctuations in the value of other assets and liabilities resulting from changes in exchange rates are recorded as unrealized foreign currency gains (losses) until the assets or liabilities are settled in cash, at which time they are recorded as realized foreign currency gains (losses).

3. **Futures Contracts:** The fund uses futures contracts to invest in fixed income asset classes with greater efficiency and lower cost than is possible through direct investment, to add value when these instruments are attractively priced, or to adjust sensitivity to changes in interest rates. The primary risks associated with the use of futures contracts are imperfect correlation between changes in market values of bonds held by the fund and the prices of futures contracts, and the possibility of an illiquid market. Counterparty risk involving futures is mitigated because a regulated clearinghouse is the counterparty instead of the clearing broker. To further mitigate counterparty risk, the fund trades futures contracts on an exchange, monitors the financial strength of its clearing brokers and clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse imposes initial margin requirements to secure the fund's performance and requires daily settlement of variation margin representing changes in the market value of each contract. Any securities pledged as initial margin for open contracts are noted in the Schedule of Investments.

During the six months ended June 30, 2024, the fund's average investments in long and short futures contracts represented 0% and 7% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period.

4. **Forward Currency Contracts:** The fund enters into forward currency contracts to protect the value of securities and related receivables and payables against changes in future foreign exchange rates. Risks associated with these types of forward currency contracts include movement in the values of the foreign currencies relative to the U.S. dollar and the ability of the counterparties to fulfill their obligations under the contracts. The fund mitigates its counterparty risk by entering into forward currency contracts only with a diverse group of prequalified counterparties, monitoring their financial strength, entering into master netting arrangements with its counterparties, and requiring its counterparties 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. The master netting arrangements provide that, in the event of a counterparty's default (including bankruptcy), the fund may terminate the forward currency contracts, 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. The forward currency contracts contain provisions whereby a counterparty may terminate open contracts if the fund's net assets decline below a certain level, triggering a payment by the fund if the fund is in a net liability position at the time of the termination. The payment amount would be reduced by any collateral the fund has pledged. Any securities pledged as collateral for open contracts are noted in the Schedule of Investments. The value of collateral received or pledged is compared daily to the value of the forward currency contracts exposure with each counterparty, and any difference, if in excess of a specified minimum transfer amount, is adjusted and settled within two business days.

Forward currency contracts are valued at their quoted daily prices obtained from an independent third party, adjusted for currency risk based on the expiration date of each contract. The notional amounts of the contracts are not recorded in the Statement of Assets and Liabilities. Fluctuations in the value of the contracts are recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the contracts are closed, when they are recorded as realized gains (losses) on forward currency contracts.

During the six months ended June 30, 2024, the fund's average investment in forward currency contracts represented 2% of net assets, based on the average of the notional amounts at each quarter-end during the period.

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

6. **Distributions:** Distributions to shareholders are recorded on the ex-dividend date. Distributions are determined on a tax basis at the fiscal year-end and may differ from net investment income and realized capital gains for financial reporting purposes.

7. **Credit Facilities and Interfund Lending Program:** The fund and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.3 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement and an uncommitted credit facility provided by Vanguard. Both facilities may be renewed annually. Each fund is individually liable for its borrowings, if any, under the credit facilities. Borrowings may

be utilized for temporary or emergency purposes and are subject to the fund's regulatory and contractual borrowing restrictions. With respect to the committed credit facility, the participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn committed amount of the facility, which are allocated to the funds based on a method approved by the fund's board of trustees and included in Management and Administrative expenses on the fund's Statement of Operations. Any borrowings under either facility bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate rate agreed to by the fund and Vanguard.

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

For the six months ended June 30, 2024, the fund did not utilize the credit facilities or the Interfund Lending Program.

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

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

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At June 30, 2024, the fund had contributed to Vanguard capital in the amount of \$123,000, representing less than 0.01% of the fund's net assets and 0.05% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

C. The fund's custodian bank has agreed to reduce its fees when the fund maintains cash on deposit in the non-interest-bearing custody account. For the six months ended June 30, 2024, custodian fee offset arrangements reduced the fund's expenses by \$26,000 (an annual rate of less than 0.01% of average net assets).

D. Various inputs may be used to determine the value of the fund's investments and derivatives. 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 and derivatives valued with significant unobservable inputs are noted on the Schedule of Investments.

The following table summarizes the market value of the fund's investments and derivatives as of June 30, 2024, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
Asset-Backed/Commercial Mortgage-Backed Securities	—	1,126,831	—	1,126,831
Corporate Bonds	—	2,730,931	—	2,730,931
Sovereign Bonds	—	77,837	—	77,837
Temporary Cash Investments	29,047	296,402	—	325,449
Total	29,047	4,232,001	—	4,261,048
Derivative Financial Instruments				
Assets				
Forward Currency Contracts	—	232	—	232
Liabilities				
Futures Contracts ¹	973	—	—	973
Forward Currency Contracts	—	10	—	10
Total	973	10	—	983

¹ Includes cumulative appreciation (depreciation) on futures contracts and centrally cleared swaps, if any, as reported in the Schedule of Investments. Only current day's variation margin is reported within the Statement of Assets and Liabilities.

E. At June 30, 2024, the fair values of derivatives were reflected in the Statement of Assets and Liabilities as follows:

Statement of Assets and Liabilities	Interest Rate Contracts (\$000)	Foreign Exchange Contracts (\$000)	Total (\$000)
Unrealized Appreciation—Forward Currency Contracts	—	232	232
Total Assets	—	232	232
Unrealized Depreciation—Futures Contracts	973	—	973
Unrealized Depreciation—Forward Currency Contracts	—	10	10
Total Liabilities	973	10	983

Realized net gain (loss) and the change in unrealized appreciation (depreciation) on derivatives for the six months ended June 30, 2024, were:

Realized Net Gain (Loss) on Derivatives	Interest Rate Contracts (\$000)	Foreign Exchange Contracts (\$000)	Total (\$000)
Futures Contracts	6,357	—	6,357
Forward Currency Contracts	—	3,645	3,645
Realized Net Gain (Loss) on Derivatives	6,357	3,645	10,002
Change in Unrealized Appreciation (Depreciation) on Derivatives			
Futures Contracts	42	—	42
Forward Currency Contracts	—	812	812
Change in Unrealized Appreciation (Depreciation) on Derivatives	42	812	854

F. As of June 30, 2024, gross unrealized appreciation and depreciation for investments and derivatives based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	4,262,462
Gross Unrealized Appreciation	4,541
Gross Unrealized Depreciation	(6,706)
Net Unrealized Appreciation (Depreciation)	(2,165)

The fund's tax-basis capital gains and losses are determined only at the end of each fiscal year. For tax purposes, at December 31, 2023, the fund had available capital losses totaling \$36,129,000 that may be carried forward indefinitely to offset future net capital gains. The fund will use these capital losses to offset net taxable capital gains, if any, realized during the year ending December 31, 2024; should the fund realize net capital losses for the year, the losses will be added to the loss carryforward balance above.

G. During the six months ended June 30, 2024, the fund purchased \$1,379,791,000 of investment securities and sold \$1,261,150,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$29,929,000 and \$4,002,000, respectively. In addition, the fund purchased and sold investment securities of \$498,895,000 and \$274,195,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

H. Capital shares issued and redeemed were:

	Six Months Ended June 30, 2024	Year Ended December 31, 2023
	Shares (000)	Shares (000)
Issued	18,150	43,100
Issued in Lieu of Cash Distributions	—	—
Redeemed	(13,950)	(26,950)
Net Increase (Decrease) in Shares Outstanding	4,200	16,150

I. Significant market disruptions, such as those caused by pandemics, natural or environmental disasters, war, acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

To the extent the fund's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the fund may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

Credit risk is the risk that a counterparty to a transaction or an issuer of a financial instrument will fail to pay interest and principal when due, or that perceptions of the issuer's ability to make such payments will cause the price of an investment to decline. Investment in debt securities will generally increase credit risk.

The use of derivatives may expose the fund to various risks. Derivatives can be highly volatile, and any initial investment is generally small relative to the notional amount so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on derivatives than on standard securities. Leveraged derivatives positions can, therefore, increase volatility. Additional information regarding the fund's use of derivative(s) and the specific risks associated is described under significant accounting policies.

At June 30, 2024, one shareholder was a record or beneficial owner of 28% of the fund's net assets. If this shareholder were to redeem its investment in the fund, the redemption might result in an increase in the fund's expense ratio, cause the fund to incur higher transaction costs, or lead to the realization of taxable capital gains.

J. Management has determined that no events or transactions occurred subsequent to June 30, 2024, that would require recognition or disclosure in these financial statements.

Item 8: Changes in and Disagreements with Accountants for Open-End Management Investment Companies.

Not applicable.

Item 9: Proxy Disclosures for Open-End Management Investment Companies.

Not applicable.

Item 10: Remuneration Paid to Directors, Officers, and Others of Open-End Management Investment Companies.

Not applicable.

Item 11: Statement Regarding Basis for Approval of Investment Advisory Contracts.

Trustees Approve Advisory Arrangements – Bond Index Funds

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

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

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

In addition, the board received periodic reports throughout the year, which included information about the portfolio's performance relative to its peers and benchmark, as applicable, and updates, as needed, on the Portfolio Review Department's ongoing assessment of the advisor.

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

Nature, extent, and quality of services

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

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

Investment performance

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

Cost

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

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

The benefit of economies of scale

The board concluded that the funds' arrangements with Vanguard ensure that the funds will realize economies of scale as they grow, with the cost to shareholders declining as fund assets increase.

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

Trustees Approve Advisory Arrangement – Inflation-Protected Securities Fund

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

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

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

In addition, the board received periodic reports throughout the year, which included information about the portfolio's performance relative to its peers and benchmark, as applicable, and updates, as needed, on the Portfolio Review Department's ongoing assessment of the advisor.

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

Nature, extent, and quality of services

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

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

Investment performance

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

Cost

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

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

The benefit of economies of scale

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

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

Trustees Approve Advisory Arrangement – Total Bond Market Index Fund

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

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

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

In addition, the board received periodic reports throughout the year, which included information about the portfolio's performance relative to its peers and benchmark, as applicable, and updates, as needed, on the Portfolio Review Department's ongoing assessment of the advisor.

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

Nature, extent, and quality of services

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

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

Investment performance

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

Cost

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

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

The benefit of economies of scale

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

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

Trustees Approve Advisory Arrangement – Total Bond Market II Index Fund

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

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

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

In addition, the board received periodic reports throughout the year, which included information about the portfolio's performance relative to its peers and benchmark, as applicable, and updates, as needed, on the Portfolio Review Department's ongoing assessment of the advisor.

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

Nature, extent, and quality of services

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

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

Investment performance

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

Cost

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

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

The benefit of economies of scale

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

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

Trustees Approve Advisory Arrangement – Ultra-Short Bond ETF

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

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

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

In addition, the board received periodic reports throughout the year, which included information about the fund's performance relative to its peers and benchmark, as applicable, and updates, as needed on the Portfolio Review Department's ongoing assessment of the advisor.

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

Nature, extent, and quality of services

The board considered the quality of the investment management services provided to the fund since its inception in 2021, and took into account the organizational depth and stability of the advisor. The board considered that Vanguard has been managing investments for more than four decades. The Fixed Income Group adheres to sound, disciplined investment management processes; the team has considerable experience, stability, and depth.

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

Investment performance

The board considered the fund's performance since its inception in 2021, including any periods of outperformance or underperformance compared with its target index and peer group. The board concluded that the performance was such that the advisory arrangement should continue.

Cost

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

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

The benefit of economies of scale

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

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