

Vanguard[®]

Annual Report | December 31, 2019

Vanguard Total Bond Market Index Fund

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

Important information about access to shareholder reports

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

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

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

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

A Note From Our Chairman



Tim Buckley
Chairman and Chief Executive Officer

Dear Shareholder,

Recent volatility in financial markets— affecting stocks, bonds, and commodities— has been a good reminder of the wise old adage, “Never keep all your eggs in one basket.” Maintaining balance and diversification in your investment portfolio can help to both limit risk and set you up for long-term success.

It’s understandable why some investors might become complacent after a long market run-up like the one that lifted stock prices, especially U.S. stock prices, in the years following the global financial crisis. But failing to rebalance regularly can leave a portfolio with a much different mix of assets than intended and, often, more risk than intended.

Balance across and diversification within asset classes are powerful tools for managing risk and achieving your investment goals. A portfolio’s allocation will determine a large portion of its long-term return and also the majority of its volatility risk. A well-diversified portfolio is less vulnerable to significant swings in the performance of any one segment of the asset classes in which it invests.

Balance and diversification will never eliminate the risk of loss, nor will they guarantee positive returns in a declining market. But they may reduce the chance that you’ll suffer disproportionate losses in one particular high-flying asset class or sector when it comes back to earth. And exposure to all key market components should give you at least some participation in the sectors that are performing best at any given time.

Vanguard is committed to helping you achieve balance and diversification in your portfolios to help meet your investment goals. We thank you for your continued loyalty.

Sincerely,



Mortimer J. Buckley
Chairman and Chief Executive Officer
January 23, 2020

Your Fund's Performance at a Glance

- For the 12 months ended December 31, 2019, returns for Vanguard Total Bond Market Index Fund ranged from 8.61% for Investor Shares to 8.76% for Institutional Select Shares. The fund performed in line with the 8.87% return of its benchmark index after taking the costs of running the fund into account.
- The year was marked by concerns about slowing global growth, escalations in trade disputes, flare-ups in geopolitical tensions, and uncertainty over the United Kingdom's exit from the European Union. The more challenging outlook prompted the Federal Reserve to cut interest rates three times in 2019; other major central banks adopted more accommodative monetary policies as well. Corporate earnings generally proved more resilient than expected and corporate defaults remained low, which contributed to a significant narrowing of the average yield spread for corporate bonds versus U.S. Treasuries.
- Treasuries returned 6.86%. Mortgage-backed securities returned a little less than that, but corporate bonds fared even better, returning 14.54%.
- By credit quality, lower-rated investment-grade bonds bested higher-rated ones. And by maturity, longer-dated bonds significantly outperformed.

Market Barometer

	Average Annual Total Returns Periods Ended December 31, 2019		
	One Year	Three Years	Five Years
Stocks			
Russell 1000 Index (Large-caps)	31.43%	15.05%	11.48%
Russell 2000 Index (Small-caps)	25.53	8.59	8.23
Russell 3000 Index (Broad U.S. market)	31.02	14.57	11.24
FTSE All-World ex US Index (International)	21.81	9.96	5.83
Bonds			
Bloomberg Barclays U.S. Aggregate Bond Index (Broad taxable market)	8.72%	4.03%	3.05%
Bloomberg Barclays Municipal Bond Index (Broad tax-exempt market)	7.54	4.72	3.53
FTSE Three-Month U.S. Treasury Bill Index	2.25	1.65	1.04
CPI			
Consumer Price Index	2.29%	2.10%	1.82%

About Your Fund's Expenses

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

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

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

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

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

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

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

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

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

Six Months Ended December 31, 2019

	Beginning Account Value 6/30/2019	Ending Account Value 12/31/2019	Expenses Paid During Period
Total Bond Market Index Fund			
Based on Actual Fund Return			
Investor Shares	\$1,000.00	\$1,024.04	\$0.77
ETF Shares	1,000.00	1,024.54	0.18
Admiral™ Shares	1,000.00	1,024.55	0.26
Institutional Shares	1,000.00	1,024.63	0.18
Institutional Plus Shares	1,000.00	1,024.65	0.15
Institutional Select Shares	1,000.00	1,024.76	0.05
Based on Hypothetical 5% Yearly Return			
Investor Shares	\$1,000.00	\$1,024.45	\$0.77
ETF Shares	1,000.00	1,025.03	0.18
Admiral Shares	1,000.00	1,024.95	0.26
Institutional Shares	1,000.00	1,025.03	0.18
Institutional Plus Shares	1,000.00	1,025.05	0.15
Institutional Select Shares	1,000.00	1,025.16	0.05

The calculations are based on expenses incurred in the most recent six-month period. The fund's annualized six-month expense ratios for that period are 0.15% for Investor Shares, 0.035% for ETF Shares, 0.05% for Admiral Shares, 0.035% for Institutional Shares, 0.03% for Institutional Plus Shares, and 0.01% for Institutional Select Shares. The dollar amounts shown as "Expenses Paid" are equal to the annualized expense ratio multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period, then divided by the number of days in the most recent 12-month period (184/365).

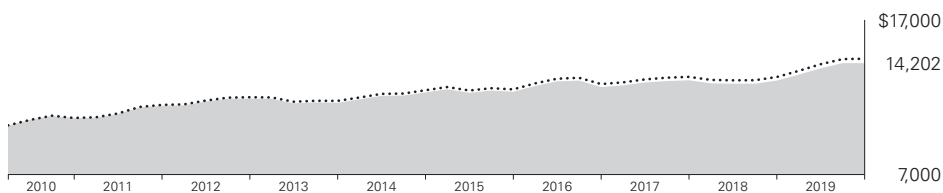
Total Bond Market Index Fund

Performance Summary

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

Cumulative Performance: December 31, 2009, Through December 31, 2019

Initial Investment of \$10,000



	Average Annual Total Returns Periods Ended December 31, 2019			Final Value of a \$10,000 Investment
	One Year	Five Years	Ten Years	
■ Total Bond Market Index Fund Investor Shares	8.61%	2.90%	3.57%	\$14,202
..... Bloomberg Barclays U.S. Aggregate Float Adjusted Index	8.87	3.07	3.78	14,486

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Total Bond Market Index Fund ETF Shares Net Asset Value	8.71%	3.00%	3.68%	\$14,348
Total Bond Market Index Fund ETF Shares Market Price	8.82%	3.01%	3.66%	14,327
Bloomberg Barclays U.S. Aggregate Float Adjusted Index	8.87	3.07	3.78	14,486

See Financial Highlights for dividend and capital gains information.

Total Bond Market Index Fund

	Average Annual Total Returns Periods Ended December 31, 2019			Final Value of a \$10,000 Investment
	One Year	Five Years	Ten Years	
Total Bond Market Index Fund Admiral Shares	8.71%	3.00%	3.68%	\$14,355
Bloomberg Barclays U.S. Aggregate Float Adjusted Index	8.87	3.07	3.78	14,486

	Average Annual Total Returns Periods Ended December 31, 2019			Final Value of a \$5,000,000 Investment
	One Year	Five Years	Ten Years	
Total Bond Market Index Fund Institutional Shares	8.73%	3.01%	3.70%	\$7,190,294
Bloomberg Barclays U.S. Aggregate Float Adjusted Index	8.87	3.07	3.78	7,242,955

	Average Annual Total Returns Periods Ended December 31, 2019			Final Value of a \$100,000,000 Investment
	One Year	Five Years	Ten Years	
Total Bond Market Index Fund Institutional Plus Shares	8.74%	3.02%	3.71%	\$143,989,737
Bloomberg Barclays U.S. Aggregate Float Adjusted Index	8.87	3.07	3.78	144,859,100

The creation of the Institutional Plus Shares occurred on February 5, 2010, when Vanguard Total Bond Market Index Fund acquired the net assets of Vanguard Institutional Total Bond Market Index Fund. For the periods ended December 31, 2019, the returns and other data shown in the table above reflect a blend of historical performance of the fund's Institutional Shares prior to February 5, 2010, and of the Institutional Plus Shares from then on.

	Average Annual Total Returns Periods Ended December 31, 2019		Final Value of a \$3,000,000,000 Investment
	One Year	Since Inception (6/24/2016)	
Total Bond Market Index Fund Institutional Select Shares	8.76%	2.80%	\$3,306,204,300
Bloomberg Barclays U.S. Aggregate Float Adjusted Index	8.87	2.85	3,312,389,400

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

Total Bond Market Index Fund

Cumulative Returns of ETF Shares: December 31, 2009, Through December 31, 2019

	One Year	Five Years	Ten Years
Total Bond Market Index Fund ETF Shares Market Price	8.82%	16.01%	43.27%
Total Bond Market Index Fund ETF Shares Net Asset Value	8.71	15.94	43.48
Bloomberg Barclays U.S. Aggregate Float Adjusted Index	8.87	16.35	44.86

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

Sector Diversification

As of December 31, 2019

Asset-Backed	0.4%
Commercial Mortgage-Backed	2.2
Finance	8.5
Foreign	4.1
Government Mortgage-Backed	22.3
Industrial	16.5
Treasury/Agency	43.3
Utilities	2.0
Other	0.7

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

Financial Statements

Statement of Net Assets—Investments Summary

As of December 31, 2019

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

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

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
U.S. Government and Agency Obligations					
U.S. Government Securities					
United States Treasury Note/Bond	2.000%	5/31/24	1,092,454	1,106,787	0.4%
United States Treasury Note/Bond	1.625%	5/15/26	1,024,825	1,013,459	0.4%
United States Treasury Note/Bond	2.875%	8/15/28	940,238	1,013,257	0.4%
United States Treasury Note/Bond	2.125%	5/15/25	975,222	994,424	0.4%
United States Treasury Note/Bond	1.750%	5/31/22	982,325	985,852	0.4%
United States Treasury Note/Bond	2.125%	3/31/24	962,029	979,461	0.4%
United States Treasury Note/Bond	1.500%	11/30/24	980,256	971,836	0.4%
United States Treasury Note/Bond	1.750%	2/28/22	964,382	967,545	0.4%
United States Treasury Note/Bond	3.125%	11/15/28	866,900	953,053	0.4%
United States Treasury Note/Bond	2.375%	3/15/22	878,400	893,227	0.4%
United States Treasury Note/Bond	1.375%	10/15/22	862,560	856,902	0.3%
United States Treasury Note/Bond	2.250%	11/15/27	813,084	835,696	0.3%
United States Treasury Note/Bond	2.125%	12/31/22	807,125	818,982	0.3%
United States Treasury Note/Bond	2.375%	5/15/29	787,767	818,789	0.3%
United States Treasury Note/Bond	2.875%	5/15/28	755,131	812,710	0.3%
United States Treasury Note/Bond	1.625%	11/15/22	808,480	808,731	0.3%
United States Treasury Note/Bond	1.625%	8/15/29	829,659	808,137	0.3%
United States Treasury Note/Bond	2.500%	1/31/24	778,645	803,951	0.3%
United States Treasury Note/Bond	2.250%	4/15/22	783,400	794,665	0.3%
United States Treasury Note/Bond	2.500%	5/15/46	776,992	793,379	0.3%
United States Treasury Note/Bond	2.875%	11/15/21	771,193	789,270	0.3%
United States Treasury Note/Bond	2.875%	5/15/49	710,393	783,322	0.3%
United States Treasury Note/Bond	2.250%	2/15/27	748,740	769,098	0.3%
United States Treasury Note/Bond	1.625%	2/15/26	776,005	768,245	0.3%
United States Treasury Note/Bond	1.750%	5/15/23	763,728	766,233	0.3%
United States Treasury Note/Bond	2.250%	11/15/25	742,427	762,034	0.3%
United States Treasury Note/Bond	2.750%	8/15/21	741,294	754,615	0.3%
United States Treasury Note/Bond	1.500%	8/15/22	755,098	753,090	0.3%
United States Treasury Note/Bond	3.000%	2/15/48	667,611	750,435	0.3%
United States Treasury Note/Bond	1.250%	3/31/21	751,288	747,764	0.3%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
United States Treasury Note/Bond	2.625%	2/15/29	697,211	738,828	0.3%
United States Treasury Note/Bond	1.375%	5/31/21	725,253	722,874	0.3%
United States Treasury Note/Bond	2.875%	11/15/46	656,620	720,332	0.3%
United States Treasury Note/Bond	2.750%	2/15/28	667,601	711,409	0.3%
United States Treasury Note/Bond	2.500%	5/15/24	672,918	695,838	0.3%
United States Treasury Note/Bond	2.750%	11/15/42	648,150	691,900	0.3%
United States Treasury Note/Bond	1.625%	12/15/22	689,585	689,909	0.3%
United States Treasury Note/Bond	2.000%	8/15/25	680,570	689,288	0.3%
United States Treasury Note/Bond	3.625%	2/15/44	554,922	682,382	0.3%
United States Treasury Note/Bond	2.250%	4/30/24	666,576	682,201	0.3%
United States Treasury Note/Bond	2.000%	11/30/22	665,725	672,795	0.3%
United States Treasury Note/Bond	1.750%	6/15/22	668,810	671,211	0.3%
United States Treasury Note/Bond	3.000%	2/15/49	577,056	650,988	0.3%
United States Treasury Note/Bond	2.750%	8/31/23	625,966	650,122	0.3%
United States Treasury Note/Bond	3.125%	5/15/48	558,044	642,448	0.3%
United States Treasury Note/Bond	1.750%	11/15/29	648,146	638,320	0.3%
United States Treasury Note/Bond	2.500%	2/15/22	626,278	638,021	0.3%
United States Treasury Note/Bond	2.125%	5/15/22	630,008	637,587	0.2%
1 United States Treasury Note/Bond	1.125%–8.750%	2/15/20–11/15/49	63,738,384	66,496,972	26.7%
				104,398,374	42.0%
Agency Bonds and Notes					
2 Federal Home Loan Mortgage Corp.	1.125%–6.750%	2/16/21–7/15/32	477,313	542,822	0.2%
2 Federal National Mortgage Assn.	1.250%–7.250%	2/26/21–7/15/37	1,037,308	1,098,096	0.4%
Agency Bonds and Notes—Other †				1,192,118	0.5%
				2,833,036	1.1%
Conventional Mortgage-Backed Securities					
2,3,4 Fannie Mae Pool	2.000%–9.500%	1/1/20–2/1/50	21,334,483	22,258,800	9.0%
2,3 Freddie Mac Gold Pool	2.000%–10.000%	1/1/20–2/1/49	11,144,276	11,656,384	4.7%
2,3 Freddie Mac Pool	4.000%–4.500%	1/1/49–5/1/49	125,908	133,421	0.0%
3,4 Ginnie Mae I Pool	3.000%–10.500%	3/15/20–12/1/49	1,047,049	1,117,841	0.4%
3,4 Ginnie Mae II Pool	3.000%	1/1/50	874,375	898,009	0.4%
3,4 Ginnie Mae II Pool	2.500%–8.500%	12/20/20–1/1/50	14,339,539	14,967,582	6.0%
2,3 UMBS Pool	2.500%–4.000%	11/1/33–11/1/34	47,481	48,227	0.0%
2,3 UMBS Pool	2.000%–5.000%	4/1/29–1/1/50	3,269,153	3,382,134	1.4%
2,3,4 UMBS TBA	3.000%	1/1/50	634,725	643,649	0.3%
2,3,4 UMBS TBA	2.000%–4.500%	7/1/34–1/1/50	337,950	342,845	0.1%
				55,448,892	22.3%
Nonconventional Mortgage-Backed Securities					
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.290%	4.034%	12/1/41	1,046	1,078	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.310%	3.592%	9/1/37	1,331	1,368	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.353%	4.441%	1/1/35	71	74	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.392%	3.811%	10/1/37	575	592	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.460%	4.572%	2/1/37	2	2	0.0%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.509%	4.082%	7/1/36	288	300	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.553%	2.443%	9/1/43	600	600	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.555%	3.564%	10/1/34	5	5	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.560%	2.272%	7/1/43	6,104	6,119	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.607%	3.607%	11/1/33	125	133	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.609%	3.642%	12/1/33	233	246	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.615%	4.643%	4/1/37	50	53	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.623%	4.748%	2/1/36	500	509	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.625%	4.135%	8/1/35	648	688	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.627%	4.752%	3/1/38	109	112	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.633%	4.633%	1/1/35	1	1	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.635%	3.510%	11/1/36	68	71	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.643%	4.476%	1/1/37	217	231	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.658%	4.283%	7/1/35	390	410	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.660%	3.910%–4.722%	4/1/36–9/1/40	537	564	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.665%	4.415%	6/1/36	39	41	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.679%	3.992%	1/1/42	985	1,017	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.682%	4.167%	10/1/37	688	710	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.687%	4.498%	6/1/42	1,474	1,536	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.690%	3.706%–4.622%	10/1/39–9/1/42	2,519	2,629	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.695%	4.320%	7/1/39	188	196	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.698%	4.161%	8/1/40	419	440	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.700%	4.364%	12/1/40	437	460	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.701%	3.965%	10/1/42	1,099	1,164	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.705%	3.809%	11/1/39	275	291	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.711%	4.056%	4/1/36	60	62	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.726%	3.956%	9/1/34	285	293	0.0%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.734%	3.997%	11/1/39	627	655	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.746%	4.506%	7/1/41	1,640	1,732	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.748%	4.778%	5/1/35	229	240	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.750%	4.213%–4.875%	2/1/36–10/1/40	575	609	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.767%	4.648%	6/1/41	262	277	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.771%	4.709%	5/1/42	155	161	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.774%	4.683%	4/1/37	66	71	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.780%	4.905%	2/1/41	271	285	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.793%	3.391%	8/1/42	2,312	2,309	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.795%	4.839%	3/1/42	971	1,023	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.798%	4.358%	3/1/42	431	463	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.804%	3.943%	12/1/39	538	560	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.805%	3.773%	11/1/41	1,070	1,140	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.810%	3.685%–4.810%	9/1/33–12/1/40	2,048	2,156	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.813%	3.978%–4.435%	11/1/41–1/1/42	1,473	1,552	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.815%	3.690%–4.940%	11/1/40–12/1/41	2,708	2,857	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.819%	4.759%	3/1/41	994	1,046	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.820%	4.168%	12/1/40	314	329	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.822%	4.310%	9/1/40	1,171	1,234	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.823%	4.902%	2/1/41	503	507	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.825%	4.825%	3/1/41	719	766	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.826%	4.576%	7/1/38	289	296	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.830%	3.451%–4.580%	4/1/41–6/1/41	1,822	1,871	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.835%	4.723%	1/1/40	655	681	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.840%	4.403%	8/1/39	483	510	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.861%	4.745%	5/1/40	240	248	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.880%	4.406%	11/1/34	380	405	0.0%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.884%	3.899%	10/1/37	54	57	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.909%	4.784%	4/1/37	326	343	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.912%	4.787%	5/1/36	80	80	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.965%	5.009%	4/1/37	22	23	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.989%	4.632%	1/1/37	33	35	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 2.130%	4.667%	10/1/36	222	238	0.0%
2,3,5Fannie Mae Pool, 1Y CMT + 2.155%	4.780%	12/1/37	637	658	0.0%
2,3,5Fannie Mae Pool, 1Y CMT + 2.185%	4.721%	5/1/36	45	48	0.0%
2,3,5Fannie Mae Pool, 1Y CMT + 2.189%	3.939%	12/1/35	3	4	0.0%
2,3,5Fannie Mae Pool, 1Y CMT + 2.190%	4.450%	12/1/36	10	10	0.0%
2,3,5Fannie Mae Pool, 1Y CMT + 2.238%	4.613%	7/1/38	223	236	0.0%
2,3,5Fannie Mae Pool, 1Y CMT + 2.268%	4.268%–4.893%	5/1/33–12/1/35	214	226	0.0%
2,3,5Fannie Mae Pool, 1Y CMT + 2.275%	4.025%	11/1/32	8	9	0.0%
2,3,5Fannie Mae Pool, 1Y CMT + 2.313%	4.845%	1/1/35	228	243	0.0%
2,3,5Fannie Mae Pool, 6M USD LIBOR + 1.026%	3.206%	4/1/37	808	835	0.0%
2,3,5Fannie Mae Pool, 6M USD LIBOR + 1.413%	3.691%	7/1/34	135	143	0.0%
2,3,5Fannie Mae Pool, 6M USD LIBOR + 1.476%	2.242%	3/1/43	4,288	4,290	0.0%
2,3,5Fannie Mae Pool, 6M USD LIBOR + 1.530%	3.662%	12/1/43	1,057	1,126	0.0%
2,3,5Fannie Mae Pool, 6M USD LIBOR + 1.582%	2.743%	6/1/43	2,822	2,838	0.0%
2,3,5Fannie Mae Pool, 6M USD LIBOR + 1.638%	4.339%	8/1/39	1,192	1,222	0.0%
2,3,5Fannie Mae Pool, 6M USD LIBOR + 1.657%	4.260%	10/1/42	937	943	0.0%
2,3,5Fannie Mae Pool, 6M USD LIBOR + 1.700%	4.531%	7/1/37	292	311	0.0%
2,3,5Fannie Mae Pool, 6M USD LIBOR + 1.710%	3.371%	9/1/43	2,542	2,602	0.0%
2,3,5Fannie Mae Pool, 6M USD LIBOR + 1.723%	4.720%	5/1/42	2,052	2,143	0.0%
2,3,5Fannie Mae Pool, 6M USD LIBOR + 1.789%	4.572%	7/1/42	740	797	0.0%
2,3,5Fannie Mae Pool, 6M USD LIBOR + 1.840%	4.157%	8/1/37	561	589	0.0%
2,3,5Fannie Mae Pool, 6M USD LIBOR + 1.851%	4.434%	2/1/42	1,337	1,431	0.0%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 0.985%	3.235%	10/1/37	53	54	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.245%	4.098%	8/1/37	51	51	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.550%	4.675%	4/1/37	1	1	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.564%	4.420%	3/1/37	79	81	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.570%	4.695%	3/1/37	31	32	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.588%	3.921%	9/1/37	290	296	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.625%	4.625%	1/1/38	80	85	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	3.807%–4.515%	12/1/36–11/1/43	1,013	1,048	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.660%	3.711%	10/1/37	535	557	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.695%	4.767%	2/1/37	190	202	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.727%	4.738%	1/1/35	60	64	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.743%	3.865%	12/1/36	427	439	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.745%	4.713%	12/1/40	1,109	1,151	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.750%	4.625%–4.799%	4/1/33–5/1/38	78	81	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.765%	3.730%–4.765%	4/1/35–12/1/36	152	163	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.770%	3.925%	12/1/34	7	7	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.780%	3.977%	3/1/36	4	4	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.796%	3.871%	12/1/34	300	305	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.798%	4.529%–4.761%	5/1/33–6/1/37	625	666	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.833%	4.190%	3/1/42	796	840	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.834%	4.220%	12/1/35	369	389	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.840%	4.590%	6/1/37	71	75	0.0%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.842%	4.466%	6/1/41	43	45	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.851%	4.716%	1/1/37	258	273	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.864%	4.595%	2/1/42	296	311	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.865%	4.348%	8/1/37	231	240	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.870%	4.038%	12/1/39	157	166	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	4.005%–5.005%	5/1/40–6/1/41	2,869	2,993	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.885%	4.510%	7/1/38	224	229	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.889%	4.956%	2/1/42	584	586	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.895%	4.323%	9/1/40	745	784	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%	3.846%–4.705%	6/1/40–11/1/40	1,078	1,114	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	4.825%–5.035%	1/1/41–2/1/41	1,092	1,159	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.977%	4.783%	5/1/37	943	975	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.995%	5.120%	3/1/37	414	439	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 2.000%	4.750%	7/1/35	64	67	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 2.085%	5.210%	3/1/38	76	80	0.0%
2,3,5Freddie Mac Non Gold Pool, 1Y CMT + 2.125%	4.625%	6/1/35	2	2	0.0%
2,3,5Freddie Mac Non Gold Pool, 1Y CMT + 2.250%	4.006%–4.991%	6/1/34–11/1/36	1,578	1,650	0.0%
2,3,5Freddie Mac Non Gold Pool, 1Y CMT + 2.273%	4.773%	6/1/36	8	8	0.0%
2,3,5Freddie Mac Non Gold Pool, 1Y CMT + 2.315%	4.315%	12/1/34	25	26	0.0%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
2,3,5Freddie Mac Non Gold Pool, 1Y CMT + 2.409%	4.159%–4.964%	11/1/33–10/1/36	507	538	0.0%
2,3,5Freddie Mac Non Gold Pool, 1Y CMT + 2.549%	5.173%	3/1/37	91	91	0.0%
2,3,5Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.355%	3.438%–3.548%	5/1/37–6/1/37	344	352	0.0%
2,3,5Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.570%	3.859%	3/1/37	126	131	0.0%
2,3,5Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.665%	3.982%	1/1/37	660	694	0.0%
3.5 Ginnie Mae II Pool, 1Y CMT + 1.500%	3.250%–4.125%	6/20/29–1/20/44	22,890	23,589	0.1%
3.5 Ginnie Mae II Pool, 1Y CMT + 2.000%	4.375%–4.625%	11/20/40–5/20/41	571	587	0.0%
				111,178	0.1%
Total U.S. Government and Agency Obligations (Cost \$158,880,382)				162,791,480	65.5%
6Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$6,341,423) †				6,498,454	2.6%
Corporate Bonds					
Finance					
6 Banking †				14,824,628	6.0%
6 Brokerage †				597,322	0.2%
Finance Companies †				536,108	0.2%
Insurance †				2,960,585	1.2%
Other Finance †				19,088	0.0%
Real Estate Investment Trusts †				1,815,605	0.7%
				20,753,336	8.3%
Industrial					
6 Basic Industry †				2,023,115	0.8%
6 Capital Goods †				3,458,687	1.4%
6 Communication †				5,919,667	2.4%
6 Consumer Cyclical †				4,725,014	1.9%
6 Consumer Noncyclical †				10,928,897	4.4%
6 Energy †				6,072,233	2.4%
6 Other Industrial †				278,960	0.1%
6 Technology †				5,572,239	2.2%
6 Transportation †				1,680,177	0.7%
				40,658,989	16.3%
Utilities					
Electric †				4,412,830	1.8%
Natural Gas †				375,666	0.2%
Other Utility †				93,436	0.0%
				4,881,932	2.0%
Total Corporate Bonds (Cost \$62,029,801)				66,294,257	26.6%
6Sovereign Bonds (Cost \$9,621,564) †				10,031,009	4.0%
Taxable Municipal Bonds (Cost \$1,408,682) †				1,644,739	0.7%

Total Bond Market Index Fund

	Coupon	Shares	Market Value* (\$000)	Percentage of Net Assets
Temporary Cash Investment				
Money Market Fund				
⁷ Vanguard Market Liquidity Fund (Cost \$4,826,526)	1.816%	48,263,387	4,826,822	2.0%
Total Investments (Cost \$243,108,378)			252,086,761	101.4%

	Amount (\$000)	
Other Assets and Liabilities		
Other Assets		
Investment in Vanguard	11,124	
Receivables for Investment Securities Sold	966,453	
Receivables for Accrued Income	1,508,183	
Receivables for Capital Shares Issued	424,071	
Other Assets	9,171	
Total Other Assets	2,919,002	1.2%
Liabilities		
Payables for Investment Securities Purchased	(5,896,607)	
Payables for Capital Shares Redeemed	(375,992)	
Payables for Distributions	(29,881)	
Payables to Vanguard	(46,064)	
Total Liabilities	(6,348,544)	(2.6%)
Net Assets	248,657,219	100.0%

At December 31, 2019, net assets consisted of:

	Amount (\$000)
Paid-in Capital	240,039,575
Total Distributable Earnings (Loss)	8,617,644
Net Assets	248,657,219

Investor Shares—Net Assets

Applicable to 139,916,390 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	1,545,925
Net Asset Value Per Share—Investor Shares	\$11.05

ETF Shares—Net Assets

Applicable to 578,823,018 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	48,455,911
Net Asset Value Per Share—ETF Shares	\$83.71

Admiral Shares—Net Assets

Applicable to 9,693,309,065 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	107,098,024
Net Asset Value Per Share—Admiral Shares	\$11.05

Total Bond Market Index Fund

Amount
(\$000)

Institutional Shares—Net Assets

Applicable to 4,297,106,133 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) 47,477,314

Net Asset Value Per Share—Institutional Shares **\$11.05**

Institutional Plus Shares—Net Assets

Applicable to 2,143,185,368 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) 23,679,111

Net Asset Value Per Share—Institutional Plus Shares **\$11.05**

Institutional Select Shares—Net Assets

Applicable to 1,846,468,789 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) 20,400,934

Net Asset Value Per Share—Institutional Select Shares **\$11.05**

• See Note A in Notes to Financial Statements.

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

1 Securities with a value of \$374,000 have been segregated as collateral for certain open To Be Announced (TBA) transactions.

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

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

4 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of December 31, 2019.

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

6 Certain of the fund's securities are exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2019, the aggregate value of these securities was \$2,147,924,000, representing 0.9% of net assets.

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

CMT—Constant Maturing Treasury Rate.

LIBOR—London Interbank Offered Rate.

TBA—To Be Announced.

UMBS—Uniform Mortgage-Backed Securities.

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

Statement of Operations

Year Ended
December 31, 2019
(\$000)

Investment Income	
Income	
Interest ¹	6,433,898
Total Income	6,433,898
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	7,774
Management and Administrative—Investor Shares	3,892
Management and Administrative—ETF Shares	10,446
Management and Administrative—Admiral Shares	39,517
Management and Administrative—Institutional Shares	12,189
Management and Administrative—Institutional Plus Shares	5,430
Management and Administrative—Institutional Select Shares	1,105
Marketing and Distribution—Investor Shares	334
Marketing and Distribution—ETF Shares	1,749
Marketing and Distribution—Admiral Shares	5,756
Marketing and Distribution—Institutional Shares	1,554
Marketing and Distribution—Institutional Plus Shares	345
Marketing and Distribution—Institutional Select Shares	1
Custodian Fees	617
Auditing Fees	58
Shareholders' Reports—Investor Shares	24
Shareholders' Reports—ETF Shares	902
Shareholders' Reports—Admiral Shares	685
Shareholders' Reports—Institutional Shares	299
Shareholders' Reports—Institutional Plus Shares	66
Shareholders' Reports—Institutional Select Shares	—
Trustees' Fees and Expenses	114
Total Expenses	92,857
Expenses Paid Indirectly	(433)
Net Expenses	92,424
Net Investment Income	6,341,474
Realized Net Gain (Loss)	
Investment Securities Sold ^{1,2}	312,226
Futures Contracts	90
Realized Net Gain (Loss)	312,316
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	11,925,643
Net Increase (Decrease) in Net Assets Resulting from Operations	18,579,433

1 Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$81,551,000, (\$256,000), and \$140,000, respectively. Purchases and sales are for temporary cash investment purposes.

2 Includes \$46,487,000 of net gain (loss) resulting from in-kind redemptions, such gain (loss) is not taxable to the fund.

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

Statement of Changes in Net Assets

	Year Ended December 31,	
	2019 (\$000)	2018 (\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	6,341,474	5,527,101
Realized Net Gain (Loss)	312,316	(601,872)
Change in Unrealized Appreciation (Depreciation)	11,925,643	(4,895,191)
Net Increase (Decrease) in Net Assets Resulting from Operations	18,579,433	30,038
Distributions		
Net Investment Income		
Investor Shares	(79,531)	(125,655)
ETF Shares	(1,164,386)	(1,016,260)
Admiral Shares	(2,749,165)	(2,345,887)
Institutional Shares	(1,248,249)	(1,112,166)
Institutional Plus Shares	(618,238)	(548,458)
Institutional Select Shares	(485,541)	(378,061)
Realized Capital Gain ¹		
Investor Shares	—	(1,185)
ETF Shares	—	(8,845)
Admiral Shares	—	(19,982)
Institutional Shares	—	(9,396)
Institutional Plus Shares	—	(4,829)
Institutional Select Shares	—	(3,066)
Total Distributions	(6,345,110)	(5,573,790)
Capital Share Transactions		
Investor Shares	(2,888,656)	(767,351)
ETF Shares	9,751,333	334,647
Admiral Shares	13,466,314	7,770,849
Institutional Shares	4,332,735	2,739,331
Institutional Plus Shares	3,077,058	473,626
Institutional Select Shares	4,677,528	3,127,416
Net Increase (Decrease) from Capital Share Transactions	32,416,312	13,678,518
Total Increase (Decrease)	44,650,635	8,134,766
Net Assets		
Beginning of Period	204,006,584	195,871,818
End of Period	248,657,219	204,006,584

¹ Includes fiscal 2019 and 2018 short-term gain distributions totaling \$0 and \$0, respectively. Short-term gain distributions are treated as ordinary income dividends for tax purposes.

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

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$10.45	\$10.75	\$10.65	\$10.64	\$10.87
Investment Operations					
Net Investment Income	.294 ¹	.279 ¹	.260 ¹	.254	.253
Net Realized and Unrealized Gain (Loss) on Investments	.597	(.296)	.105	.015	(.219)
Total from Investment Operations	.891	(.017)	.365	.269	.034
Distributions					
Dividends from Net Investment Income	(.291)	(.280)	(.260)	(.254)	(.254)
Distributions from Realized Capital Gains	—	(.003)	(.005)	(.005)	(.010)
Total Distributions	(.291)	(.283)	(.265)	(.259)	(.264)
Net Asset Value, End of Period	\$11.05	\$10.45	\$10.75	\$10.65	\$10.64
Total Return²	8.61%	-0.13%	3.45%	2.50%	0.30%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$1,546	\$4,250	\$5,166	\$5,969	\$6,434
Ratio of Total Expenses to Average Net Assets	0.15%	0.15%	0.15%	0.15%	0.16%
Ratio of Net Investment Income to Average Net Assets	2.74%	2.68%	2.42%	2.30%	2.34%
Portfolio Turnover Rate ^{3,4}	31%	54%	55%	61%	84%

1 Calculated based on average shares outstanding

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

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

4 Includes 10%, 13%, 15%, 23%, and 45% attributable to mortgage-dollar-roll activity.

Financial Highlights

ETF Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$79.16	\$81.46	\$80.64	\$80.58	\$82.33
Investment Operations					
Net Investment Income	2.295 ¹	2.209 ¹	2.053 ¹	1.995	2.000
Net Realized and Unrealized Gain (Loss) on Investments	4.535	(2.280)	.842	.096	(1.671)
Total from Investment Operations	6.830	(.071)	2.895	2.091	.329
Distributions					
Dividends from Net Investment Income	(2.280)	(2.210)	(2.038)	(1.995)	(2.001)
Distributions from Realized Capital Gains	—	(.019)	(.037)	(.036)	(.078)
Total Distributions	(2.280)	(2.229)	(2.075)	(2.031)	(2.079)
Net Asset Value, End of Period	\$83.71	\$79.16	\$81.46	\$80.64	\$80.58
Total Return	8.71%	-0.04%	3.62%	2.57%	0.39%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$48,456	\$36,528	\$37,247	\$31,445	\$27,279
Ratio of Total Expenses to Average Net Assets	0.035%	0.035%	0.05%	0.05%	0.06%
Ratio of Net Investment Income to Average Net Assets	2.78%	2.79%	2.52%	2.40%	2.44%
Portfolio Turnover Rate ^{2,3}	31%	54%	55%	61%	84%

1 Calculated based on average shares outstanding.

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

3 Includes 10%, 13%, 15%, 23%, and 45% attributable to mortgage-dollar-roll activity.

Financial Highlights

Admiral Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$10.45	\$10.75	\$10.65	\$10.64	\$10.87
Investment Operations					
Net Investment Income	.301 ¹	.290 ¹	.271 ¹	.265	.263
Net Realized and Unrealized Gain (Loss) on Investments	.601	(.297)	.105	.015	(.219)
Total from Investment Operations	.902	(.007)	.376	.280	.044
Distributions					
Dividends from Net Investment Income	(.302)	(.290)	(.271)	(.265)	(.264)
Distributions from Realized Capital Gains	—	(.003)	(.005)	(.005)	(.010)
Total Distributions	(.302)	(.293)	(.276)	(.270)	(.274)
Net Asset Value, End of Period	\$11.05	\$10.45	\$10.75	\$10.65	\$10.64
Total Return²	8.71%	-0.03%	3.56%	2.60%	0.40%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$107,098	\$88,281	\$82,839	\$72,592	\$60,783
Ratio of Total Expenses to Average Net Assets	0.05%	0.05%	0.05%	0.05%	0.06%
Ratio of Net Investment Income to Average Net Assets	2.78%	2.78%	2.52%	2.40%	2.44%
Portfolio Turnover Rate ^{3,4}	31%	54%	55%	61%	84%

1 Calculated based on average shares outstanding.

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

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

4 Includes 10%, 13%, 15%, 23%, and 45% attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$10.45	\$10.75	\$10.65	\$10.64	\$10.87
Investment Operations					
Net Investment Income	.303 ¹	.292 ¹	.272 ¹	.266	.265
Net Realized and Unrealized Gain (Loss) on Investments	.601	(.297)	.105	.015	(.219)
Total from Investment Operations	.904	(.005)	.377	.281	.046
Distributions					
Dividends from Net Investment Income	(.304)	(.292)	(.272)	(.266)	(.266)
Distributions from Realized Capital Gains	—	(.003)	(.005)	(.005)	(.010)
Total Distributions	(.304)	(.295)	(.277)	(.271)	(.276)
Net Asset Value, End of Period	\$11.05	\$10.45	\$10.75	\$10.65	\$10.64
Total Return	8.73%	-0.01%	3.57%	2.61%	0.41%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$47,477	\$40,728	\$39,101	\$34,167	\$29,095
Ratio of Total Expenses to Average Net Assets	0.035%	0.035%	0.04%	0.04%	0.05%
Ratio of Net Investment Income to Average Net Assets	2.79%	2.79%	2.53%	2.41%	2.45%
Portfolio Turnover Rate ^{2,3}	31%	54%	55%	61%	84%

1 Calculated based on average shares outstanding.

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

3 Includes 10%, 13%, 15%, 23%, and 45% attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Plus Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$10.45	\$10.75	\$10.65	\$10.64	\$10.87
Investment Operations					
Net Investment Income	.304 ¹	.292 ¹	.273 ¹	.267	.266
Net Realized and Unrealized Gain (Loss) on Investments	.600	(.297)	.105	.015	(.219)
Total from Investment Operations	.904	(.005)	.378	.282	.047
Distributions					
Dividends from Net Investment Income	(.304)	(.292)	(.273)	(.267)	(.267)
Distributions from Realized Capital Gains	—	(.003)	(.005)	(.005)	(.010)
Total Distributions	(.304)	(.295)	(.278)	(.272)	(.277)
Net Asset Value, End of Period	\$11.05	\$10.45	\$10.75	\$10.65	\$10.64
Total Return	8.74%	-0.01%	3.58%	2.62%	0.42%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$23,679	\$19,399	\$19,488	\$22,203	\$24,287
Ratio of Total Expenses to Average Net Assets	0.03%	0.03%	0.03%	0.03%	0.04%
Ratio of Net Investment Income to Average Net Assets	2.80%	2.80%	2.54%	2.42%	2.46%
Portfolio Turnover Rate ^{2,3}	31%	54%	55%	61%	84%

1 Calculated based on average shares outstanding.

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

3 Includes 10%, 13%, 15%, 23%, and 45% attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Select Shares

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

Ratios/Supplemental Data

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

1 Inception.

2 Calculated based on average shares outstanding.

3 Annualized.

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

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

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

Notes to Financial Statements

Vanguard Total Bond Market Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. Certain of the fund's investments are in corporate debt instruments; the issuers' abilities to meet their obligations may be affected by economic developments in their respective industries. The fund offers six classes of shares: Investor Shares, ETF Shares, Admiral Shares, Institutional Shares, Institutional Plus Shares, and Institutional Select Shares. Each of the share classes has different eligibility and minimum purchase requirements, and is designed for different types of investors. ETF Shares are listed for trading on Nasdaq; they can be purchased and sold through a broker.

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

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

2. **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 assets pledged as initial margin for open contracts are noted in the Statement of Net Assets.

Futures contracts are valued at their quoted daily settlement prices. The notional amounts of the contracts are not recorded in the Statement of Net Assets. Fluctuations in the value of the contracts are recorded in the Statement of Net Assets 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 futures gains (losses).

During the year ended December 31, 2019, the fund's average investments in long and short futures contracts each represented 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 December 31, 2019.

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

At December 31, 2019, counterparties had deposited in segregated accounts securities with a value of \$331,000 and cash of \$560,000 in connection with TBA transactions.

4. Mortgage Dollar Rolls: The fund enters into mortgage-dollar-roll transactions, in which the fund sells mortgage-backed securities to a dealer and simultaneously agrees to purchase similar securities in the future at a predetermined price. The proceeds of the securities sold in mortgage-dollar-roll transactions are typically invested in high-quality short-term fixed income securities. The fund forgoes principal and interest paid on the securities sold, and is compensated by interest earned on the proceeds of the sale and by a lower price on the securities to be repurchased. The fund has also entered into mortgage-dollar-roll transactions in which the fund buys mortgage-backed securities from a dealer pursuant to a TBA transaction and simultaneously agrees to sell similar securities in the future at a predetermined price. The securities bought in mortgage-dollar-roll transactions are used to cover an open TBA sell position. The fund continues to earn interest on mortgage-backed security pools already held and receives a lower price on the securities to be sold in the future. The fund accounts for mortgage-dollar-roll transactions as purchases and sales; as such, these transactions may increase the fund's portfolio turnover rate. Amounts to be received or paid in connection with open mortgage dollar rolls are included in Receivables for Investment Securities Sold or Payables for Investment Securities Purchased in the Statement of Net Assets.

5. Federal Income Taxes: The fund intends to continue to qualify as a regulated investment company and distribute all of its taxable income. Management has analyzed the fund's tax positions taken for all open federal income tax years (December 31, 2016–2019), and has concluded that no provision for federal income tax is required in the fund's financial statements.

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

7. Credit Facility: 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 that may be renewed annually; each fund is individually liable for its borrowings, if any, under the credit facility. Borrowings may be utilized for temporary and emergency purposes, and are subject to the fund’s regulatory and contractual borrowing restrictions. The participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn amount of the facility; these fees are allocated to the funds based on a method approved by the fund’s board of trustees and included in Management and Administrative expenses on the fund’s Statement of Operations. Any borrowings under this facility bear interest at a rate based upon the higher of the one-month London Interbank Offered Rate, federal funds effective rate, or overnight bank funding rate plus an agreed-upon spread.

The fund had no borrowings outstanding at December 31, 2019, or at any time during the period then ended.

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.

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

B. In accordance with the terms of a Funds’ Service Agreement (the “FSA”) between Vanguard and the fund, Vanguard furnishes to the fund investment advisory, corporate management, administrative, marketing, and distribution services at Vanguard’s cost of operations (as defined by the FSA). These costs of operations are allocated to the fund based on methods and guidelines approved by the board of trustees. Vanguard does not require reimbursement in the current period for certain costs of operations (such as deferred compensation/benefits and risk/insurance costs); the fund’s liability for these costs of operations is included in Payables to Vanguard on the Statement of Net Assets. All other costs of operations payable to Vanguard are generally settled twice a month.

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2019, the fund had contributed to Vanguard capital in the amount of \$11,124,000, representing less than 0.01% of the fund’s net assets and 4.45% of Vanguard’s capital received pursuant to the FSA. The fund’s trustees and officers are also directors and employees, respectively, of Vanguard.

Total Bond Market Index Fund

C. 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 year ended December 31, 2019, custodian fee offset arrangements reduced the fund's expenses by \$433,000 (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. These inputs are summarized in three broad levels for financial statement purposes. The inputs or methodologies used to value securities are not necessarily an indication of the risk associated with investing in those securities.

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

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

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

The following table summarizes the market value of the fund's investments as of December 31, 2019, based on the inputs used to value them:

Investments	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)
U.S. Government and Agency Obligations	—	162,791,480	—
Asset-Backed/Commercial Mortgage-Backed Securities	—	6,498,454	—
Corporate Bonds	—	66,291,454	—
Sovereign Bonds	—	10,031,009	—
Taxable Municipal Bonds	—	1,647,542	—
Temporary Cash Investments	4,826,822	—	—
Total	4,826,822	247,259,939	—

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

	Amount (\$000)
Paid-in Capital	46,487
Total Distributable Earnings (Loss)	(46,487)

Total Bond Market Index Fund

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

	Amount (\$000)
Undistributed Ordinary Income	31,487
Undistributed Long-Term Gains	—
Capital Loss Carryforwards (Non-expiring)*	(351,260)
Net Unrealized Gains (Losses)	8,978,358

* The fund used capital loss carryforwards of \$265,853,000 to offset taxable capital gains realized during the year ended December 31, 2019.

As of December 31, 2019, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	243,108,403
Gross Unrealized Appreciation	9,483,363
Gross Unrealized Depreciation	(505,005)
Net Unrealized Appreciation (Depreciation)	8,978,358

F. During the year ended December 31, 2019, the fund purchased \$21,676,646,000 of investment securities and sold \$13,661,212,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$81,702,472,000 and \$57,029,523,000, respectively. Total purchases and sales include \$9,805,063,000 and \$933,513,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

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

	Year Ended December 31,			
	2019		2018	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	314,902	29,205	1,067,996	102,197
Issued in Lieu of Cash Distributions	72,635	6,735	119,200	11,430
Redeemed ¹	(3,276,193)	(302,720)	(1,954,547)	(187,286)
Net Increase (Decrease)—Investor Shares	(2,888,656)	(266,780)	(767,351)	(73,659)
ETF Shares				
Issued	10,954,123	132,000	3,435,257	43,400
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(1,202,790)	(14,600)	(3,100,610)	(39,200)
Net Increase (Decrease)—ETF Shares	9,751,333	117,400	334,647	4,200
Admiral Shares				
Issued ¹	28,133,518	2,599,563	23,230,538	2,226,910
Issued in Lieu of Cash Distributions	2,478,605	227,640	2,114,291	202,860
Redeemed	(17,145,809)	(1,581,483)	(17,573,980)	(1,685,319)
Net Increase (Decrease)—Admiral Shares	13,466,314	1,245,720	7,770,849	744,451
Institutional Shares				
Issued	12,742,108	1,173,938	11,573,400	1,107,501
Issued in Lieu of Cash Distributions	1,175,382	107,971	1,048,850	100,635
Redeemed	(9,584,755)	(882,050)	(9,882,919)	(946,888)
Net Increase (Decrease)—Institutional Shares	4,332,735	399,859	2,739,331	261,248
Institutional Plus Shares				
Issued	7,083,423	653,802	7,772,402	743,515
Issued in Lieu of Cash Distributions	581,981	53,455	518,422	49,738
Redeemed	(4,588,346)	(420,358)	(7,817,198)	(749,166)
Net Increase (Decrease)— Institutional Plus Shares	3,077,058	286,899	473,626	44,087
Institutional Select Shares				
Issued	4,809,687	441,094	3,894,421	373,051
Issued in Lieu of Cash Distributions	485,541	44,575	381,127	36,580
Redeemed	(617,700)	(57,430)	(1,148,132)	(110,160)
Net Increase (Decrease)—Institutional Select Shares	4,677,528	428,239	3,127,416	299,471

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

H. Management has determined that no events or transactions occurred subsequent to December 31, 2019, that would require recognition or disclosure in these financial statements.

Report of Independent Registered Public Accounting Firm

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

Opinion on the Financial Statements

We have audited the accompanying statement of net assets—investments summary of Vanguard Total Bond Market Index Fund (one of the funds constituting Vanguard Bond Index Funds, referred to hereafter as the “Fund”) as of December 31, 2019, the related statement of operations for the year ended December 31, 2019, the statement of changes in net assets for each of the two years in the period ended December 31, 2019, including the related notes, and the financial highlights for each of the periods indicated therein (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Fund as of December 31, 2019, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended December 31, 2019 and the financial highlights for each of the periods indicated therein in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of December 31, 2019 by correspondence with the custodian, transfer agent and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
February 13, 2020

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

Special 2019 tax information (unaudited) for Vanguard Total Bond Market Index Fund

This information for the fiscal year ended December 31, 2019, is included pursuant to provisions of the Internal Revenue Code.

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

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The People Who Govern Your Fund

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

A majority of Vanguard's board members are independent, meaning that they have no affiliation with Vanguard or the funds they oversee, apart from the sizable personal investments they have made as private individuals. The independent board members have distinguished backgrounds in business, academia, and public service. Each of the trustees and executive officers oversees 213 Vanguard funds.

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

Interested Trustee¹

Mortimer J. Buckley

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

Independent Trustees

Emerson U. Fullwood

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

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

Amy Gutmann

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

F. Joseph Loughrey

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

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

Director of the V Foundation and Oxfam America. Member of the advisory council for the College of Arts and Letters and chair of the advisory board to the Kellogg Institute for International Studies, both at the University of Notre Dame.

Mark Loughridge

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

Scott C. Malpass

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

Deanna Mulligan

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

André F. Perold

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

Sarah Bloom Raskin

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

Peter F. Volanakis

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

Executive Officers

John Bendl

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

Glenn Booraem

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

Christine M. Buchanan

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

David Cermak

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

Thomas J. Higgins

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

Peter Mahoney

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

Anne E. Robinson

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

Michael Rollings

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

John E. Schadl

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

Vanguard Senior Management Team

Joseph Brennan
Mortimer J. Buckley
Gregory Davis
John James
Martha G. King
John T. Marcante

Chris D. McIsaac
James M. Norris
Thomas M. Rampulla
Karin A. Risi
Anne E. Robinson
Michael Rollings



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

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

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Vanguard Marketing Corporation, Distributor.

Q840 022020

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2019

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
U.S. Government and Agency Obligations (65.5%)				
U.S. Government Securities (42.0%)				
United States Treasury Note/Bond	8.500%	2/15/20	15,275	15,390
United States Treasury Note/Bond	8.750%	5/15/20	70	72
United States Treasury Note/Bond	1.500%	8/15/20	4	4
United States Treasury Note/Bond	8.750%	8/15/20	192,190	200,327
United States Treasury Note/Bond	2.625%	8/31/20	3	3
United States Treasury Note/Bond	2.750%	9/30/20	41	41
United States Treasury Note/Bond	1.625%	10/15/20	2	2
United States Treasury Note/Bond	1.375%	10/31/20	2	2
United States Treasury Note/Bond	1.750%	10/31/20	2	2
United States Treasury Note/Bond	2.875%	10/31/20	43	43
United States Treasury Note/Bond	2.625%	11/15/20	4	4
United States Treasury Note/Bond	2.750%	11/30/20	11	11
United States Treasury Note/Bond	1.875%	12/15/20	97,985	98,200
United States Treasury Note/Bond	2.500%	12/31/20	5	5
United States Treasury Note/Bond	2.000%	1/15/21	601,018	603,176
United States Treasury Note/Bond	1.375%	1/31/21	467,607	466,218
United States Treasury Note/Bond	2.125%	1/31/21	114,586	115,159
United States Treasury Note/Bond	2.500%	1/31/21	277,518	280,032
United States Treasury Note/Bond	2.250%	2/15/21	482,194	485,357
United States Treasury Note/Bond	3.625%	2/15/21	470,391	480,608
United States Treasury Note/Bond	7.875%	2/15/21	209,734	223,990
United States Treasury Note/Bond	1.125%	2/28/21	148,979	148,094
United States Treasury Note/Bond	2.000%	2/28/21	420,083	421,855
United States Treasury Note/Bond	2.500%	2/28/21	223,389	225,587
United States Treasury Note/Bond	2.375%	3/15/21	608,208	613,341
United States Treasury Note/Bond	1.250%	3/31/21	751,288	747,764
United States Treasury Note/Bond	2.250%	3/31/21	553,069	557,217
United States Treasury Note/Bond	2.375%	4/15/21	445,074	449,315
United States Treasury Note/Bond	1.375%	4/30/21	192,710	192,109
United States Treasury Note/Bond	2.250%	4/30/21	469,139	473,023
United States Treasury Note/Bond	2.625%	5/15/21	524,973	532,107
United States Treasury Note/Bond	3.125%	5/15/21	396,010	403,994
United States Treasury Note/Bond	8.125%	5/15/21	110	120
United States Treasury Note/Bond	1.375%	5/31/21	725,253	722,874
United States Treasury Note/Bond	2.000%	5/31/21	263,914	265,315
United States Treasury Note/Bond	2.125%	5/31/21	223,443	225,014
United States Treasury Note/Bond	2.625%	6/15/21	361,111	366,304
United States Treasury Note/Bond	1.125%	6/30/21	363,189	360,636
United States Treasury Note/Bond	1.625%	6/30/21	270,938	270,981
United States Treasury Note/Bond	2.125%	6/30/21	344,450	347,088
United States Treasury Note/Bond	2.625%	7/15/21	321,986	326,916
United States Treasury Note/Bond	1.125%	7/31/21	557,810	553,537
United States Treasury Note/Bond	1.750%	7/31/21	372,818	373,634
United States Treasury Note/Bond	2.250%	7/31/21	249,925	252,384
United States Treasury Note/Bond	2.125%	8/15/21	113,948	114,873
United States Treasury Note/Bond	2.750%	8/15/21	741,294	754,615
United States Treasury Note/Bond	8.125%	8/15/21	35,690	39,376
United States Treasury Note/Bond	1.125%	8/31/21	227,781	225,965
United States Treasury Note/Bond	1.500%	8/31/21	97,350	97,183
United States Treasury Note/Bond	2.000%	8/31/21	408,715	411,335
United States Treasury Note/Bond	2.750%	9/15/21	524,387	534,382
United States Treasury Note/Bond	1.125%	9/30/21	627,836	622,638
United States Treasury Note/Bond	1.500%	9/30/21	174,676	174,376
United States Treasury Note/Bond	2.125%	9/30/21	365,066	368,260
United States Treasury Note/Bond	2.875%	10/15/21	284,148	290,453
United States Treasury Note/Bond	1.250%	10/31/21	607,894	604,095
United States Treasury Note/Bond	1.500%	10/31/21	505,672	504,883
United States Treasury Note/Bond	2.000%	10/31/21	278,940	280,946
United States Treasury Note/Bond	2.000%	11/15/21	331,482	334,021
United States Treasury Note/Bond	2.875%	11/15/21	771,193	789,270
United States Treasury Note/Bond	1.500%	11/30/21	66,686	66,582

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2019

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	1.750%	11/30/21	132,807	133,180
United States Treasury Note/Bond	1.875%	11/30/21	207,760	208,896
United States Treasury Note/Bond	2.625%	12/15/21	254,123	259,086
United States Treasury Note/Bond	1.625%	12/31/21	164,145	164,324
United States Treasury Note/Bond	2.000%	12/31/21	12,380	12,477
United States Treasury Note/Bond	2.125%	12/31/21	193,135	195,097
United States Treasury Note/Bond	2.500%	1/15/22	553,972	563,755
United States Treasury Note/Bond	1.500%	1/31/22	228,760	228,367
United States Treasury Note/Bond	1.875%	1/31/22	435,482	437,929
United States Treasury Note/Bond	2.000%	2/15/22	273,916	276,099
United States Treasury Note/Bond	2.500%	2/15/22	626,278	638,021
United States Treasury Note/Bond	1.750%	2/28/22	964,382	967,545
United States Treasury Note/Bond	1.875%	2/28/22	531,386	534,543
United States Treasury Note/Bond	2.375%	3/15/22	878,400	893,227
United States Treasury Note/Bond	1.750%	3/31/22	215,000	215,740
United States Treasury Note/Bond	1.875%	3/31/22	474,650	477,541
United States Treasury Note/Bond	2.250%	4/15/22	783,400	794,665
United States Treasury Note/Bond	1.750%	4/30/22	240,880	241,709
United States Treasury Note/Bond	1.875%	4/30/22	372,882	375,213
United States Treasury Note/Bond	1.750%	5/15/22	25,000	25,082
United States Treasury Note/Bond	2.125%	5/15/22	630,008	637,587
United States Treasury Note/Bond	1.750%	5/31/22	982,325	985,852
United States Treasury Note/Bond	1.875%	5/31/22	207,115	208,474
United States Treasury Note/Bond	1.750%	6/15/22	668,810	671,211
United States Treasury Note/Bond	1.750%	6/30/22	295,289	296,396
United States Treasury Note/Bond	2.125%	6/30/22	227,735	230,652
United States Treasury Note/Bond	1.750%	7/15/22	264,747	265,658
United States Treasury Note/Bond	1.875%	7/31/22	507,257	510,585
United States Treasury Note/Bond	2.000%	7/31/22	227,600	229,840
United States Treasury Note/Bond	1.500%	8/15/22	755,098	753,090
United States Treasury Note/Bond	1.625%	8/15/22	261,980	262,103
United States Treasury Note/Bond	7.250%	8/15/22	3,014	3,447
United States Treasury Note/Bond	1.625%	8/31/22	416,750	416,879
United States Treasury Note/Bond	1.875%	8/31/22	293,813	295,834
United States Treasury Note/Bond	1.500%	9/15/22	206,742	206,161
United States Treasury Note/Bond	1.750%	9/30/22	363,140	364,444
United States Treasury Note/Bond	1.875%	9/30/22	459,345	462,648
United States Treasury Note/Bond	1.375%	10/15/22	862,560	856,902
United States Treasury Note/Bond	1.875%	10/31/22	354,240	356,677
United States Treasury Note/Bond	2.000%	10/31/22	604,025	610,349
United States Treasury Note/Bond	1.625%	11/15/22	808,480	808,731
United States Treasury Note/Bond	2.000%	11/30/22	665,725	672,795
United States Treasury Note/Bond	1.625%	12/15/22	689,585	689,909
United States Treasury Note/Bond	2.125%	12/31/22	807,125	818,982
United States Treasury Note/Bond	1.750%	1/31/23	302,602	303,737
United States Treasury Note/Bond	2.375%	1/31/23	472,400	483,029
United States Treasury Note/Bond	2.000%	2/15/23	70,831	71,617
United States Treasury Note/Bond	7.125%	2/15/23	163,535	190,953
United States Treasury Note/Bond	1.500%	2/28/23	322,416	321,107
United States Treasury Note/Bond	2.625%	2/28/23	319,461	329,195
United States Treasury Note/Bond	1.500%	3/31/23	485,850	483,877
United States Treasury Note/Bond	2.500%	3/31/23	485,701	498,907
United States Treasury Note/Bond	1.625%	4/30/23	108,332	108,265
United States Treasury Note/Bond	2.750%	4/30/23	234,973	243,380
United States Treasury Note/Bond	1.750%	5/15/23	763,728	766,233
United States Treasury Note/Bond	1.625%	5/31/23	367,450	367,277
United States Treasury Note/Bond	2.750%	5/31/23	186,365	193,121
United States Treasury Note/Bond	1.375%	6/30/23	275,345	272,850
United States Treasury Note/Bond	2.625%	6/30/23	254,388	262,854
United States Treasury Note/Bond	1.250%	7/31/23	165,261	162,937
United States Treasury Note/Bond	2.750%	7/31/23	355,760	369,268
United States Treasury Note/Bond	2.500%	8/15/23	511,760	526,872
United States Treasury Note/Bond	6.250%	8/15/23	208,228	241,707
United States Treasury Note/Bond	1.375%	8/31/23	278,085	275,390

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2019

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	2.750%	8/31/23	625,966	650,122
United States Treasury Note/Bond	1.375%	9/30/23	327,230	323,856
United States Treasury Note/Bond	2.875%	9/30/23	390,104	407,233
United States Treasury Note/Bond	1.625%	10/31/23	202,790	202,474
United States Treasury Note/Bond	2.875%	10/31/23	390,246	407,624
United States Treasury Note/Bond	2.750%	11/15/23	275,962	287,045
United States Treasury Note/Bond	2.125%	11/30/23	393,035	399,791
United States Treasury Note/Bond	2.875%	11/30/23	261,591	273,444
United States Treasury Note/Bond	2.250%	12/31/23	110,858	113,335
United States Treasury Note/Bond	2.625%	12/31/23	132,471	137,335
United States Treasury Note/Bond	2.250%	1/31/24	194,225	198,595
United States Treasury Note/Bond	2.500%	1/31/24	778,645	803,951
United States Treasury Note/Bond	2.750%	2/15/24	589,749	614,813
United States Treasury Note/Bond	2.125%	2/29/24	583,624	594,018
United States Treasury Note/Bond	2.375%	2/29/24	510,641	524,842
United States Treasury Note/Bond	2.125%	3/31/24	962,029	979,461
United States Treasury Note/Bond	2.000%	4/30/24	300,822	304,769
United States Treasury Note/Bond	2.250%	4/30/24	666,576	682,201
United States Treasury Note/Bond	2.500%	5/15/24	672,918	695,838
United States Treasury Note/Bond	2.000%	5/31/24	1,092,454	1,106,787
United States Treasury Note/Bond	1.750%	6/30/24	391,554	392,533
United States Treasury Note/Bond	2.000%	6/30/24	419,533	425,037
United States Treasury Note/Bond	1.750%	7/31/24	270,514	271,234
United States Treasury Note/Bond	2.125%	7/31/24	254,475	259,246
United States Treasury Note/Bond	2.375%	8/15/24	491,390	506,053
United States Treasury Note/Bond	1.250%	8/31/24	478,544	469,121
United States Treasury Note/Bond	1.875%	8/31/24	306,793	309,238
United States Treasury Note/Bond	1.500%	9/30/24	208,503	206,679
United States Treasury Note/Bond	2.125%	9/30/24	482,058	491,400
United States Treasury Note/Bond	1.500%	10/31/24	575,721	570,683
United States Treasury Note/Bond	2.250%	10/31/24	282,595	289,835
United States Treasury Note/Bond	2.250%	11/15/24	606,889	622,346
United States Treasury Note/Bond	7.500%	11/15/24	1,325	1,681
United States Treasury Note/Bond	1.500%	11/30/24	980,256	971,836
United States Treasury Note/Bond	2.125%	11/30/24	610,580	622,602
United States Treasury Note/Bond	1.750%	12/31/24	450,730	451,929
United States Treasury Note/Bond	2.250%	12/31/24	487,345	500,060
United States Treasury Note/Bond	2.500%	1/31/25	212,880	221,063
United States Treasury Note/Bond	2.000%	2/15/25	339,129	343,897
United States Treasury Note/Bond	7.625%	2/15/25	2,112	2,721
United States Treasury Note/Bond	2.750%	2/28/25	278,661	292,856
United States Treasury Note/Bond	2.625%	3/31/25	335,621	350,778
United States Treasury Note/Bond	2.875%	4/30/25	208,494	220,611
United States Treasury Note/Bond	2.125%	5/15/25	975,222	994,424
United States Treasury Note/Bond	2.875%	5/31/25	255,590	270,527
United States Treasury Note/Bond	2.750%	6/30/25	251,462	264,704
United States Treasury Note/Bond	2.875%	7/31/25	293,610	311,136
United States Treasury Note/Bond	2.000%	8/15/25	680,570	689,288
United States Treasury Note/Bond	6.875%	8/15/25	48,414	61,652
United States Treasury Note/Bond	2.750%	8/31/25	350,365	369,089
United States Treasury Note/Bond	3.000%	9/30/25	359,032	383,267
United States Treasury Note/Bond	3.000%	10/31/25	204,006	217,872
United States Treasury Note/Bond	2.250%	11/15/25	742,427	762,034
United States Treasury Note/Bond	2.875%	11/30/25	275,005	291,934
United States Treasury Note/Bond	2.625%	12/31/25	360,095	377,369
United States Treasury Note/Bond	2.625%	1/31/26	539,960	565,943
United States Treasury Note/Bond	1.625%	2/15/26	776,005	768,245
United States Treasury Note/Bond	2.500%	2/28/26	351,250	365,683
United States Treasury Note/Bond	2.250%	3/31/26	463,185	475,635
United States Treasury Note/Bond	2.375%	4/30/26	354,170	366,346
United States Treasury Note/Bond	1.625%	5/15/26	1,024,825	1,013,459
United States Treasury Note/Bond	2.125%	5/31/26	322,175	328,367
United States Treasury Note/Bond	1.875%	6/30/26	323,405	324,670
United States Treasury Note/Bond	1.875%	7/31/26	302,795	303,837

Vanguard® Total Bond Market Index Fund
Schedule of Investments
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	1.500%	8/15/26	637,414	624,468
United States Treasury Note/Bond	6.750%	8/15/26	32,360	42,346
United States Treasury Note/Bond	1.375%	8/31/26	465,567	452,475
United States Treasury Note/Bond	1.625%	9/30/26	436,425	430,900
United States Treasury Note/Bond	1.625%	10/31/26	215,019	212,129
United States Treasury Note/Bond	2.000%	11/15/26	522,821	528,373
United States Treasury Note/Bond	6.500%	11/15/26	50,779	66,148
United States Treasury Note/Bond	1.625%	11/30/26	607,440	599,276
United States Treasury Note/Bond	1.750%	12/31/26	206,585	205,424
United States Treasury Note/Bond	2.250%	2/15/27	748,740	769,098
United States Treasury Note/Bond	2.375%	5/15/27	452,574	469,052
United States Treasury Note/Bond	2.250%	8/15/27	508,974	522,971
United States Treasury Note/Bond	6.375%	8/15/27	33,585	44,395
United States Treasury Note/Bond	2.250%	11/15/27	813,084	835,696
United States Treasury Note/Bond	2.750%	2/15/28	667,601	711,409
United States Treasury Note/Bond	2.875%	5/15/28	755,131	812,710
United States Treasury Note/Bond	2.875%	8/15/28	940,238	1,013,257
United States Treasury Note/Bond	5.500%	8/15/28	39,225	50,459
United States Treasury Note/Bond	3.125%	11/15/28	866,900	953,053
United States Treasury Note/Bond	5.250%	11/15/28	45,485	57,887
United States Treasury Note/Bond	2.625%	2/15/29	697,211	738,828
United States Treasury Note/Bond	5.250%	2/15/29	51,485	65,820
United States Treasury Note/Bond	2.375%	5/15/29	787,767	818,789
United States Treasury Note/Bond	1.625%	8/15/29	829,659	808,137
United States Treasury Note/Bond	6.125%	8/15/29	75,855	103,921
United States Treasury Note/Bond	1.750%	11/15/29	648,146	638,320
United States Treasury Note/Bond	6.250%	5/15/30	131,653	185,054
United States Treasury Note/Bond	5.375%	2/15/31	387,305	519,593
United States Treasury Note/Bond	4.500%	2/15/36	219,911	291,692
United States Treasury Note/Bond	4.750%	2/15/37	35,000	48,158
United States Treasury Note/Bond	5.000%	5/15/37	59,400	84,079
United States Treasury Note/Bond	4.375%	2/15/38	55,118	73,307
United States Treasury Note/Bond	4.500%	5/15/38	5,613	7,585
United States Treasury Note/Bond	3.500%	2/15/39	147,956	177,338
United States Treasury Note/Bond	4.250%	5/15/39	109,385	143,943
United States Treasury Note/Bond	4.500%	8/15/39	120,862	164,033
United States Treasury Note/Bond	4.375%	11/15/39	186,056	248,965
United States Treasury Note/Bond	4.625%	2/15/40	260,527	360,220
United States Treasury Note/Bond	4.375%	5/15/40	209,735	281,603
United States Treasury Note/Bond	3.875%	8/15/40	172,672	217,648
United States Treasury Note/Bond	4.250%	11/15/40	319,132	422,502
United States Treasury Note/Bond	4.750%	2/15/41	208,930	294,788
United States Treasury Note/Bond	4.375%	5/15/41	183,418	247,299
United States Treasury Note/Bond	3.750%	8/15/41	54,325	67,448
United States Treasury Note/Bond	3.125%	11/15/41	78,330	88,868
United States Treasury Note/Bond	3.125%	2/15/42	190,872	216,550
United States Treasury Note/Bond	3.000%	5/15/42	183,799	204,533
United States Treasury Note/Bond	2.750%	8/15/42	515,324	550,351
United States Treasury Note/Bond	2.750%	11/15/42	648,150	691,900
United States Treasury Note/Bond	3.125%	2/15/43	324,938	368,603
United States Treasury Note/Bond	2.875%	5/15/43	512,230	558,331
United States Treasury Note/Bond	3.625%	8/15/43	394,910	484,443
United States Treasury Note/Bond	3.750%	11/15/43	388,181	485,649
United States Treasury Note/Bond	3.625%	2/15/44	554,922	682,382
United States Treasury Note/Bond	3.375%	5/15/44	384,981	455,783
United States Treasury Note/Bond	3.125%	8/15/44	529,475	602,606
United States Treasury Note/Bond	3.000%	11/15/44	375,027	418,271
United States Treasury Note/Bond	2.500%	2/15/45	450,359	459,857
United States Treasury Note/Bond	3.000%	5/15/45	559,279	624,820
United States Treasury Note/Bond	2.875%	8/15/45	403,828	441,562
United States Treasury Note/Bond	3.000%	11/15/45	176,185	197,107
United States Treasury Note/Bond	2.500%	2/15/46	429,975	439,112
United States Treasury Note/Bond	2.500%	5/15/46	776,992	793,379
United States Treasury Note/Bond	2.250%	8/15/46	445,311	432,855

Vanguard® Total Bond Market Index Fund
Schedule of Investments
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	2.875%	11/15/46	656,620	720,332
United States Treasury Note/Bond	3.000%	2/15/47	117,835	132,417
United States Treasury Note/Bond	3.000%	5/15/47	192,429	216,182
United States Treasury Note/Bond	2.750%	8/15/47	413,136	443,088
United States Treasury Note/Bond	2.750%	11/15/47	460,604	493,924
United States Treasury Note/Bond	3.000%	2/15/48	667,611	750,435
United States Treasury Note/Bond	3.125%	5/15/48	558,044	642,448
United States Treasury Note/Bond	3.000%	8/15/48	561,717	632,724
United States Treasury Note/Bond	3.375%	11/15/48	368,844	444,977
United States Treasury Note/Bond	3.000%	2/15/49	577,056	650,988
United States Treasury Note/Bond	2.875%	5/15/49	710,393	783,322
United States Treasury Note/Bond	2.250%	8/15/49	574,414	557,451
United States Treasury Note/Bond	2.375%	11/15/49	576,400	574,688

104,398,374

Agency Bonds and Notes (1.1%)

² AID-Iraq	2.149%	1/18/22	10,900	10,982
² AID-Israel	5.500%	9/18/23	542	614
² AID-Israel	5.500%	12/4/23	4,768	5,432
² AID-Israel	5.500%	4/26/24	20,405	23,493
² AID-Jordan	2.578%	6/30/22	3,400	3,460
² AID-Jordan	3.000%	6/30/25	5,200	5,409
² AID-Tunisia	2.452%	7/24/21	3,275	3,308
² AID-Tunisia	1.416%	8/5/21	3,860	3,841
² AID-Ukraine	1.471%	9/29/21	10,100	10,052
Federal Farm Credit Banks	2.550%	3/11/21	19,925	20,145
Federal Farm Credit Banks	2.230%	4/5/21	19,900	20,048
Federal Farm Credit Banks	3.050%	11/15/21	7,650	7,849
Federal Farm Credit Banks	1.600%	12/28/21	13,500	13,492
Federal Farm Credit Banks	2.600%	1/18/22	6,000	6,117
Federal Farm Credit Banks	1.770%	6/26/23	8,000	8,031
Federal Farm Credit Banks	3.500%	12/20/23	5,000	5,343
Federal Home Loan Banks	1.375%	2/18/21	24,475	24,414
Federal Home Loan Banks	2.250%	6/11/21	30,750	31,021
Federal Home Loan Banks	5.625%	6/11/21	19,450	20,553
Federal Home Loan Banks	1.875%	7/7/21	45,140	45,305
Federal Home Loan Banks	1.125%	7/14/21	61,790	61,320
Federal Home Loan Banks	3.000%	10/12/21	77,000	78,842
Federal Home Loan Banks	1.625%	11/19/21	38,030	38,027
Federal Home Loan Banks	1.875%	11/29/21	73,000	73,336
Federal Home Loan Banks	1.625%	12/20/21	50,200	50,196
Federal Home Loan Banks	2.125%	6/10/22	9,900	10,012
Federal Home Loan Banks	2.000%	9/9/22	12,975	13,094
Federal Home Loan Banks	2.125%	3/10/23	27,720	28,123
Federal Home Loan Banks	2.500%	2/13/24	57,095	58,846
Federal Home Loan Banks	2.875%	6/14/24	40,400	42,347
Federal Home Loan Banks	1.500%	8/15/24	19,950	19,726
Federal Home Loan Banks	5.375%	8/15/24	24,750	28,709
Federal Home Loan Banks	2.875%	9/13/24	14,985	15,739
Federal Home Loan Banks	3.250%	11/16/28	83,325	91,119
Federal Home Loan Banks	5.500%	7/15/36	19,780	27,780
³ Federal Home Loan Mortgage Corp.	2.375%	2/16/21	62,000	62,533
³ Federal Home Loan Mortgage Corp.	1.125%	8/12/21	25,000	24,800
³ Federal Home Loan Mortgage Corp.	2.375%	1/13/22	200,749	203,730
³ Federal Home Loan Mortgage Corp.	2.750%	6/19/23	50,000	51,837
³ Federal Home Loan Mortgage Corp.	6.750%	9/15/29	39,781	55,731
³ Federal Home Loan Mortgage Corp.	6.750%	3/15/31	90,654	131,079
³ Federal Home Loan Mortgage Corp.	6.250%	7/15/32	9,129	13,112
³ Federal National Mortgage Assn.	1.375%	2/26/21	32,145	32,063
³ Federal National Mortgage Assn.	2.500%	4/13/21	44,150	44,635
³ Federal National Mortgage Assn.	2.750%	6/22/21	29,488	29,967
³ Federal National Mortgage Assn.	1.250%	8/17/21	129,945	129,158
³ Federal National Mortgage Assn.	1.375%	10/7/21	60,000	59,736
³ Federal National Mortgage Assn.	2.000%	1/5/22	103,000	103,753
³ Federal National Mortgage Assn.	2.625%	1/11/22	35,992	36,704

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
3	Federal National Mortgage Assn.	1.875%	4/5/22	22,275	22,396
3	Federal National Mortgage Assn.	2.250%	4/12/22	23,810	24,139
3	Federal National Mortgage Assn.	1.375%	9/6/22	20,300	20,155
3	Federal National Mortgage Assn.	2.000%	10/5/22	18,525	18,700
3	Federal National Mortgage Assn.	2.375%	1/19/23	33,510	34,225
3	Federal National Mortgage Assn.	2.875%	9/12/23	23,000	23,993
3	Federal National Mortgage Assn.	2.500%	2/5/24	90,320	93,076
3	Federal National Mortgage Assn.	1.750%	7/2/24	26,717	26,724
3	Federal National Mortgage Assn.	2.625%	9/6/24	121,385	126,221
3	Federal National Mortgage Assn.	1.625%	10/15/24	29,170	28,984
3	Federal National Mortgage Assn.	2.125%	4/24/26	34,025	34,486
3	Federal National Mortgage Assn.	1.875%	9/24/26	48,275	48,150
3	Federal National Mortgage Assn.	6.250%	5/15/29	4,745	6,403
3	Federal National Mortgage Assn.	7.125%	1/15/30	26,389	38,097
3	Federal National Mortgage Assn.	7.250%	5/15/30	47,677	70,006
3	Federal National Mortgage Assn.	6.625%	11/15/30	24,700	35,158
3	Federal National Mortgage Assn.	5.625%	7/15/37	7,765	11,167
	Private Export Funding Corp.	4.300%	12/15/21	10,975	11,524
	Private Export Funding Corp.	2.800%	5/15/22	2,625	2,686
	Private Export Funding Corp.	2.050%	11/15/22	8,335	8,376
	Private Export Funding Corp.	3.550%	1/15/24	4,200	4,458
	Private Export Funding Corp.	2.450%	7/15/24	8,300	8,470
	Private Export Funding Corp.	1.750%	11/15/24	4,050	4,028
	Private Export Funding Corp.	3.250%	6/15/25	2,475	2,629
	Resolution Funding Corp.	8.625%	1/15/30	110	172
	Tennessee Valley Authority	3.875%	2/15/21	12,915	13,211
	Tennessee Valley Authority	1.875%	8/15/22	7,300	7,316
	Tennessee Valley Authority	2.875%	9/15/24	9,637	10,069
	Tennessee Valley Authority	6.750%	11/1/25	17,306	21,889
	Tennessee Valley Authority	2.875%	2/1/27	30,250	31,711
	Tennessee Valley Authority	7.125%	5/1/30	27,165	39,157
	Tennessee Valley Authority	4.700%	7/15/33	7,950	9,959
	Tennessee Valley Authority	4.650%	6/15/35	15,169	18,736
	Tennessee Valley Authority	5.880%	4/1/36	10,200	14,345
	Tennessee Valley Authority	6.150%	1/15/38	920	1,356
	Tennessee Valley Authority	5.500%	6/15/38	2,550	3,533
	Tennessee Valley Authority	5.250%	9/15/39	17,590	24,085
	Tennessee Valley Authority	4.875%	1/15/48	6,951	9,509
	Tennessee Valley Authority	5.375%	4/1/56	6,250	9,481
	Tennessee Valley Authority	4.625%	9/15/60	7,468	10,223
	Tennessee Valley Authority	4.250%	9/15/65	14,725	19,070
				2,833,036	

Conventional Mortgage-Backed Securities (22.3%)

3,4	Fannie Mae Pool	2.000%	11/1/27–11/1/34	109,135	108,817
3,4,5	Fannie Mae Pool	2.500%	11/1/26–1/1/50	1,535,277	1,546,413
3,4,5	Fannie Mae Pool	3.000%	9/1/20–12/1/49	5,457,491	5,591,192
3,4,5	Fannie Mae Pool	3.500%	4/1/20–2/1/50	6,023,470	6,271,869
3,4	Fannie Mae Pool	4.000%	1/1/20–11/1/49	5,002,997	5,262,663
3,4,5	Fannie Mae Pool	4.500%	1/1/20–1/1/50	2,018,167	2,156,609
3,4,5	Fannie Mae Pool	5.000%	1/1/20–1/1/50	602,733	659,000
3,4	Fannie Mae Pool	5.500%	1/1/20–2/1/42	312,011	350,545
3,4	Fannie Mae Pool	6.000%	1/1/20–5/1/41	201,704	229,928
3,4	Fannie Mae Pool	6.500%	10/1/21–10/1/39	53,909	61,828
3,4	Fannie Mae Pool	7.000%	10/1/22–11/1/38	15,438	17,525
3,4	Fannie Mae Pool	7.500%	11/1/22–12/1/32	1,367	1,546
3,4	Fannie Mae Pool	8.000%	3/1/22–9/1/31	475	528
3,4	Fannie Mae Pool	8.500%	1/1/22–5/1/32	209	229
3,4	Fannie Mae Pool	9.000%	12/1/20–8/1/30	42	44
3,4	Fannie Mae Pool	9.500%	2/1/21–11/1/25	58	65
3,4	Freddie Mac Gold Pool	2.000%	1/1/28–12/1/31	51,656	51,541
3,4	Freddie Mac Gold Pool	2.500%	6/1/22–3/1/43	787,637	798,307
3,4	Freddie Mac Gold Pool	3.000%	3/1/21–12/1/47	2,761,822	2,839,224
3,4	Freddie Mac Gold Pool	3.500%	9/1/20–7/1/48	3,381,257	3,529,014
3,4	Freddie Mac Gold Pool	4.000%	1/1/20–2/1/49	2,516,131	2,654,982

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2019

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
3.4	Freddie Mac Gold Pool	4.500%	4/1/20–1/1/49	1,071,647	1,147,408
3.4	Freddie Mac Gold Pool	5.000%	1/1/20–11/1/48	298,820	326,528
3.4	Freddie Mac Gold Pool	5.500%	1/1/20–6/1/41	157,392	175,322
3.4	Freddie Mac Gold Pool	6.000%	8/1/20–5/1/40	80,032	91,121
3.4	Freddie Mac Gold Pool	6.500%	3/1/22–9/1/39	26,552	30,175
3.4	Freddie Mac Gold Pool	7.000%	10/1/20–12/1/38	9,515	10,738
3.4	Freddie Mac Gold Pool	7.500%	9/1/22–2/1/32	700	779
3.4	Freddie Mac Gold Pool	8.000%	7/1/20–12/1/31	836	936
3.4	Freddie Mac Gold Pool	8.500%	3/1/21–7/1/31	149	164
3.4	Freddie Mac Gold Pool	9.000%	11/1/20–3/1/31	128	143
3.4	Freddie Mac Gold Pool	9.500%	8/1/20–6/1/25	1	1
3.4	Freddie Mac Gold Pool	10.000%	3/1/21–4/1/25	1	1
3.4	Freddie Mac Pool	4.000%	1/1/49–5/1/49	59,925	62,796
3.4	Freddie Mac Pool	4.500%	4/1/49	65,983	70,625
4	Ginnie Mae I Pool	3.000%	1/15/26–3/15/45	152,141	156,504
4	Ginnie Mae I Pool	3.500%	11/15/25–9/1/49	181,645	189,756
4	Ginnie Mae I Pool	4.000%	6/15/24–7/1/49	223,959	236,888
4.5	Ginnie Mae I Pool	4.500%	3/15/20–12/1/49	235,805	254,323
4	Ginnie Mae I Pool	4.750%	8/15/33	11	13
4	Ginnie Mae I Pool	5.000%	3/15/20–4/15/41	116,913	127,780
4	Ginnie Mae I Pool	5.500%	10/15/20–2/15/41	66,265	73,706
4	Ginnie Mae I Pool	6.000%	11/15/22–6/15/41	52,301	58,941
4	Ginnie Mae I Pool	6.500%	9/15/23–1/15/39	12,161	13,407
4	Ginnie Mae I Pool	7.000%	9/15/22–9/15/36	3,160	3,559
4	Ginnie Mae I Pool	7.500%	9/15/22–6/15/32	1,410	1,554
4	Ginnie Mae I Pool	7.750%	2/15/30	1	1
4	Ginnie Mae I Pool	8.000%	1/15/22–12/15/30	902	1,006
4	Ginnie Mae I Pool	8.250%	6/15/27	1	1
4	Ginnie Mae I Pool	8.500%	5/15/21–3/15/31	182	195
4	Ginnie Mae I Pool	9.000%	6/15/20–1/15/31	178	192
4	Ginnie Mae I Pool	9.500%	5/15/20–9/15/25	13	13
4	Ginnie Mae I Pool	10.500%	1/15/21–2/15/25	1	1
4.5	Ginnie Mae II Pool	2.500%	6/20/27–1/1/50	510,057	512,095
4.5	Ginnie Mae II Pool	3.000%	10/20/26–1/1/50	3,614,084	3,727,158
4.5	Ginnie Mae II Pool	3.500%	9/20/25–9/20/49	5,340,298	5,556,719
4.5	Ginnie Mae II Pool	4.000%	9/20/25–1/1/50	3,358,849	3,514,357
4	Ginnie Mae II Pool	4.500%	12/20/20–1/1/50	1,654,947	1,758,716
4	Ginnie Mae II Pool	5.000%	12/20/32–7/1/49	587,493	630,812
4	Ginnie Mae II Pool	5.500%	8/20/23–1/20/49	101,744	112,506
4	Ginnie Mae II Pool	6.000%	7/20/23–12/20/41	31,225	35,569
4	Ginnie Mae II Pool	6.500%	3/20/31–9/20/40	13,342	15,443
4	Ginnie Mae II Pool	7.000%	3/20/28–11/20/38	1,866	2,206
4	Ginnie Mae II Pool	7.500%	8/20/30	3	3
4	Ginnie Mae II Pool	8.500%	10/20/30	6	7
3.4	UMBS Pool	2.000%	1/1/32	11,730	11,608
3.4	UMBS Pool	2.500%	11/1/34–12/1/49	240,474	238,970
3.4,5	UMBS Pool	3.000%	4/1/29–1/1/50	1,623,998	1,650,390
3.4,5	UMBS Pool	3.500%	1/1/34–1/1/50	1,302,918	1,346,625
3.4,5	UMBS Pool	4.000%	11/1/33–1/1/50	519,655	551,919
3.4	UMBS Pool	4.500%	8/1/48–8/1/49	270,837	288,938
3.4	UMBS Pool	5.000%	2/1/49–3/1/49	98,722	108,167
3.4	UMBS TBA	2.000%	1/1/35	2,000	1,973
3.4,5	UMBS TBA	2.500%	7/1/34–1/1/50	186,725	184,654
3.4,5	UMBS TBA	4.000%	1/1/35–8/1/49	32,250	33,611

55,448,892

Nonconventional Mortgage-Backed Securities (0.1%)

3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.290%	4.034%	12/1/41	1,046	1,078
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.310%	3.592%	9/1/37	1,331	1,368
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.353%	4.441%	1/1/35	71	74
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.392%	3.811%	10/1/37	575	592
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.460%	4.572%	2/1/37	2	2
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.509%	4.082%	7/1/36	288	300

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.553%	2.443%	9/1/43	600	600
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.555%	3.564%	10/1/34	5	5
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.560%	2.272%	7/1/43	6,104	6,119
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.607%	3.607%	11/1/33	125	133
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.609%	3.642%	12/1/33	233	246
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.615%	4.643%	4/1/37	50	53
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.623%	4.748%	2/1/36	500	509
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.625%	4.135%	8/1/35	648	688
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.627%	4.752%	3/1/38	109	112
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.633%	4.633%	1/1/35	1	1
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.635%	3.510%	11/1/36	68	71
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.643%	4.476%	1/1/37	217	231
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.658%	4.283%	7/1/35	390	410
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.660%	3.910%	9/1/40	285	301
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.660%	4.722%	4/1/36	252	263
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.665%	4.415%	6/1/36	39	41
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.679%	3.992%	1/1/42	985	1,017
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.682%	4.167%	10/1/37	688	710
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.687%	4.498%	6/1/42	1,474	1,536
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.690%	3.706%	10/1/39	528	549
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.690%	3.972%	9/1/42	1,508	1,574
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.690%	4.622%	5/1/40	483	506
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.695%	4.320%	7/1/39	188	196
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.698%	4.161%	8/1/40	419	440
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.700%	4.364%	12/1/40	437	460
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.701%	3.965%	10/1/42	1,099	1,164
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.705%	3.809%	11/1/39	275	291
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.711%	4.056%	4/1/36	60	62
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.726%	3.956%	9/1/34	285	293
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.734%	3.997%	11/1/39	627	655
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.746%	4.506%	7/1/41	1,640	1,732
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.748%	4.778%	5/1/35	229	240
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.750%	4.213%	10/1/40	321	339
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.750%	4.875%	2/1/36	254	270
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.767%	4.648%	6/1/41	262	277
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.771%	4.709%	5/1/42	155	161
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.774%	4.683%	4/1/37	66	71
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.780%	4.905%	2/1/41	271	285
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.793%	3.391%	8/1/42	2,312	2,309
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.795%	4.839%	3/1/42	971	1,023
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.798%	4.358%	3/1/42	431	463
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.804%	3.943%	12/1/39	538	560
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.805%	3.773%	11/1/41	1,070	1,140
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.810%	3.685%	10/1/40	826	867
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.810%	3.935%	11/1/33–11/1/39	805	852
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.810%	4.060%	9/1/33	7	7
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.810%	4.810%	12/1/40	410	430
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.813%	3.978%	11/1/41	623	658
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.813%	4.435%	1/1/42	850	894
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.815%	3.690%	11/1/40	232	244
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.815%	3.809%	12/1/40	303	319
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.815%	3.970%	12/1/41	705	746
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.815%	4.693%	5/1/41	799	842
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.815%	4.940%	2/1/41	669	706
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.819%	4.759%	3/1/41	994	1,046
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.820%	4.168%	12/1/40	314	329
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.822%	4.310%	9/1/40	1,171	1,234
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.823%	4.902%	2/1/41	503	507
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.825%	4.825%	3/1/41	719	766
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.826%	4.576%	7/1/38	289	296
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.830%	3.451%	4/1/41	1,033	1,037
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.830%	4.580%	6/1/41	789	834

Vanguard® Total Bond Market Index Fund
Schedule of Investments
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.835%	4.723%	1/1/40	655	681
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.840%	4.403%	8/1/39	483	510
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.861%	4.745%	5/1/40	240	248
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.880%	4.406%	11/1/34	380	405
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.884%	3.899%	10/1/37	54	57
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.909%	4.784%	4/1/37	326	343
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.912%	4.787%	5/1/36	80	80
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.965%	5.009%	4/1/37	22	23
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 1.989%	4.632%	1/1/37	33	35
3.4.6	Fannie Mae Pool, 12M USD LIBOR + 2.130%	4.667%	10/1/36	222	238
3.4.6	Fannie Mae Pool, 1Y CMT + 2.155%	4.780%	12/1/37	637	658
3.4.6	Fannie Mae Pool, 1Y CMT + 2.185%	4.721%	5/1/36	45	48
3.4.6	Fannie Mae Pool, 1Y CMT + 2.189%	3.939%	12/1/35	3	4
3.4.6	Fannie Mae Pool, 1Y CMT + 2.190%	4.450%	12/1/36	10	10
3.4.6	Fannie Mae Pool, 1Y CMT + 2.238%	4.613%	7/1/38	223	236
3.4.6	Fannie Mae Pool, 1Y CMT + 2.268%	4.268%	9/1/33	3	3
3.4.6	Fannie Mae Pool, 1Y CMT + 2.268%	4.415%	12/1/35	208	220
3.4.6	Fannie Mae Pool, 1Y CMT + 2.268%	4.893%	5/1/33	3	3
3.4.6	Fannie Mae Pool, 1Y CMT + 2.275%	4.025%	11/1/32	8	9
3.4.6	Fannie Mae Pool, 1Y CMT + 2.313%	4.845%	1/1/35	228	243
3.4.6	Fannie Mae Pool, 6M USD LIBOR + 1.026%	3.206%	4/1/37	808	835
3.4.6	Fannie Mae Pool, 6M USD LIBOR + 1.413%	3.691%	7/1/34	135	143
3.4.6	Fannie Mae Pool, 6M USD LIBOR + 1.476%	2.242%	3/1/43	4,288	4,290
3.4.6	Fannie Mae Pool, 6M USD LIBOR + 1.530%	3.662%	12/1/43	1,057	1,126
3.4.6	Fannie Mae Pool, 6M USD LIBOR + 1.582%	2.743%	6/1/43	2,822	2,838
3.4.6	Fannie Mae Pool, 6M USD LIBOR + 1.638%	4.339%	8/1/39	1,192	1,222
3.4.6	Fannie Mae Pool, 6M USD LIBOR + 1.657%	4.260%	10/1/42	937	943
3.4.6	Fannie Mae Pool, 6M USD LIBOR + 1.700%	4.531%	7/1/37	292	311
3.4.6	Fannie Mae Pool, 6M USD LIBOR + 1.710%	3.371%	9/1/43	2,542	2,602
3.4.6	Fannie Mae Pool, 6M USD LIBOR + 1.723%	4.720%	5/1/42	2,052	2,143
3.4.6	Fannie Mae Pool, 6M USD LIBOR + 1.789%	4.572%	7/1/42	740	797
3.4.6	Fannie Mae Pool, 6M USD LIBOR + 1.840%	4.157%	8/1/37	561	589
3.4.6	Fannie Mae Pool, 6M USD LIBOR + 1.851%	4.434%	2/1/42	1,337	1,431
3.4.6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 0.985%	3.235%	10/1/37	53	54
3.4.6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.245%	4.098%	8/1/37	51	51
3.4.6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.550%	4.675%	4/1/37	1	1
3.4.6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.564%	4.420%	3/1/37	79	81
3.4.6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.570%	4.695%	3/1/37	31	32
3.4.6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.588%	3.921%	9/1/37	290	296
3.4.6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.625%	4.625%	1/1/38	80	85
3.4.6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	3.807%	11/1/43	536	553
3.4.6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	3.830%	12/1/36	294	311
3.4.6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	4.515%	5/1/42	183	184
3.4.6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.660%	3.711%	10/1/37	535	557
3.4.6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.695%	4.767%	2/1/37	190	202
3.4.6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.727%	4.738%	1/1/35	60	64
3.4.6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.743%	3.865%	12/1/36	427	439
3.4.6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.745%	4.713%	12/1/40	1,109	1,151

Vanguard® Total Bond Market Index Fund
Schedule of Investments
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.750%	4.625%	5/1/38	65	68
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.750%	4.750%	4/1/33	2	2
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.750%	4.799%	3/1/36	11	11
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.765%	3.730%	12/1/36	151	161
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.765%	4.765%	4/1/35	1	2
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.770%	3.925%	12/1/34	7	7
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.780%	3.977%	3/1/36	4	4
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.796%	3.871%	12/1/34	300	305
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.798%	4.529%	6/1/37	609	650
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.798%	4.761%	5/1/33	16	16
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.833%	4.190%	3/1/42	796	840
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.834%	4.220%	12/1/35	369	389
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.840%	4.590%	6/1/37	71	75
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.842%	4.466%	6/1/41	43	45
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.851%	4.716%	1/1/37	258	273
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.864%	4.595%	2/1/42	296	311
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.865%	4.348%	8/1/37	231	240
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.870%	4.038%	12/1/39	157	166
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	4.005%	11/1/40	67	70
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	4.630%	6/1/40	469	484
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	4.713%	6/1/41	302	315
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	4.755%	5/1/40	387	400
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	4.756%	6/1/40	337	354
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	4.880%	12/1/40	89	92
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	4.979%	1/1/41	957	1,001
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	5.005%	3/1/41	261	277
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.885%	4.510%	7/1/38	224	229
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.889%	4.956%	2/1/42	584	586
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.895%	4.323%	9/1/40	745	784
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%	3.846%	11/1/40	514	530
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%	4.705%	6/1/40	564	584
3.4.6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	4.825%	1/1/41	148	156

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2019

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
3.4.6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	5.035%	2/1/41	944	1,003
3.4.6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.977%	4.783%	5/1/37	943	975
3.4.6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.995%	5.120%	3/1/37	414	439
3.4.6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 2.000%	4.750%	7/1/35	64	67
3.4.6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 2.085%	5.210%	3/1/38	76	80
3.4.6	Freddie Mac Non Gold Pool, 1Y CMT + 2.125%	4.625%	6/1/35	2	2
3.4.6	Freddie Mac Non Gold Pool, 1Y CMT + 2.250%	4.006%	11/1/34	765	800
3.4.6	Freddie Mac Non Gold Pool, 1Y CMT + 2.250%	4.325%	8/1/34	1	1
3.4.6	Freddie Mac Non Gold Pool, 1Y CMT + 2.250%	4.397%	11/1/36	136	140
3.4.6	Freddie Mac Non Gold Pool, 1Y CMT + 2.250%	4.713%	6/1/34	2	2
3.4.6	Freddie Mac Non Gold Pool, 1Y CMT + 2.250%	4.750%	5/1/36	443	466
3.4.6	Freddie Mac Non Gold Pool, 1Y CMT + 2.250%	4.991%	2/1/36	231	241
3.4.6	Freddie Mac Non Gold Pool, 1Y CMT + 2.273%	4.773%	6/1/36	8	8
3.4.6	Freddie Mac Non Gold Pool, 1Y CMT + 2.315%	4.315%	12/1/34	25	26
3.4.6	Freddie Mac Non Gold Pool, 1Y CMT + 2.409%	4.159%	11/1/33	2	2
3.4.6	Freddie Mac Non Gold Pool, 1Y CMT + 2.409%	4.964%	10/1/36	505	536
3.4.6	Freddie Mac Non Gold Pool, 1Y CMT + 2.549%	5.173%	3/1/37	91	91
3.4.6	Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.355%	3.438%	6/1/37	311	318
3.4.6	Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.355%	3.548%	5/1/37	33	34
3.4.6	Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.570%	3.859%	3/1/37	126	131
3.4.6	Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.665%	3.982%	1/1/37	660	694
4.6	Ginnie Mae II Pool, 1Y CMT + 1.500%	3.250%	7/20/38–8/20/41	1,883	1,941
4.6	Ginnie Mae II Pool, 1Y CMT + 1.500%	3.875%	6/20/29–6/20/43	5,001	5,165
4.6	Ginnie Mae II Pool, 1Y CMT + 1.500%	4.000%	1/20/41–1/20/44	8,990	9,234
4.6	Ginnie Mae II Pool, 1Y CMT + 1.500%	4.125%	10/20/38–12/20/43	7,016	7,249
4.6	Ginnie Mae II Pool, 1Y CMT + 2.000%	4.375%	5/20/41	511	525
4.6	Ginnie Mae II Pool, 1Y CMT + 2.000%	4.625%	11/20/40	60	62
					111,178

Total U.S. Government and Agency Obligations (Cost \$158,880,382) 162,791,480

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

4	Ally Auto Receivables Trust 2017-4	1.750%	12/15/21	4,047	4,044
4	Ally Auto Receivables Trust 2017-4	1.960%	7/15/22	3,128	3,127
4	Ally Auto Receivables Trust 2018-1	2.350%	6/15/22	4,385	4,392
4	Ally Auto Receivables Trust 2018-1	2.530%	2/15/23	1,825	1,838
4	Ally Auto Receivables Trust 2018-3	3.000%	1/17/23	1,750	1,763
4	Ally Auto Receivables Trust 2018-3	3.120%	7/17/23	2,375	2,420
4	Ally Auto Receivables Trust 2018-A4	3.090%	6/15/23	2,230	2,264
4	Ally Auto Receivables Trust 2019-2	2.230%	1/16/24	15,900	15,952
4	Ally Auto Receivables Trust 2019-2	2.260%	8/15/24	1,875	1,889
4	Ally Auto Receivables Trust 2019-4	1.840%	6/17/24	13,355	13,342
4	Ally Auto Receivables Trust 2019-4	1.920%	1/15/25	1,600	1,595
4	Ally Master Owner Trust Series 2018-1	2.700%	1/17/23	23,500	23,664
4	Ally Master Owner Trust Series 2018-2	3.290%	5/15/23	6,275	6,381
4	American Express Credit Account Master Trust 2017-1	1.930%	9/15/22	14,900	14,897
4	American Express Credit Account Master Trust 2017-3	1.770%	11/15/22	8,500	8,497
4	American Express Credit Account Master Trust 2017-6	2.040%	5/15/23	21,800	21,831
4	American Express Credit Account Master Trust 2017-7	2.350%	5/15/25	13,300	13,470
4	American Express Credit Account Master Trust 2018-1	2.670%	10/17/22	15,725	15,749
4	American Express Credit Account Master Trust 2018-2	3.010%	10/15/25	14,150	14,629
4	American Express Credit Account Master Trust 2018-4	2.990%	12/15/23	18,000	18,269
4	American Express Credit Account Master Trust 2018-8	3.180%	4/15/24	2,200	2,249
4	American Express Credit Account Master Trust 2019-1	2.870%	10/15/24	845	863
4	AmeriCredit Automobile Receivables Trust 2017-3	1.900%	3/18/22	2,145	2,143
4	AmeriCredit Automobile Receivables Trust 2018-1	3.070%	12/19/22	5,250	5,282
4	AmeriCredit Automobile Receivables Trust 2018-1	3.260%	1/18/24	3,150	3,202
4	AmeriCredit Automobile Receivables Trust 2018-1	3.500%	1/18/24	2,100	2,154
4	AmeriCredit Automobile Receivables Trust 2019-1	2.970%	11/20/23	5,025	5,084

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4 BA Credit Card Trust 2017-A1	1.950%	8/15/22	14,500	14,501
4 BA Credit Card Trust 2018-A1	2.700%	7/17/23	26,500	26,758
4 BA Credit Card Trust 2019-A1	1.740%	1/15/25	10,750	10,722
4 Banc of America Commercial Mortgage Trust 2015-UBS7	3.429%	9/15/48	2,350	2,439
4 Banc of America Commercial Mortgage Trust 2015-UBS7	3.705%	9/15/48	4,100	4,362
4 Banc of America Commercial Mortgage Trust 2017-BNK3	3.574%	2/15/50	9,108	9,731
4 Banc of America Commercial Mortgage Trust 2017-BNK3	3.748%	2/15/50	3,542	3,712
4 BANK 2017 - BNK5	3.390%	6/15/60	9,750	10,314
4 BANK 2017 - BNK5	3.624%	6/15/60	4,450	4,653
4 BANK 2017 - BNK6	3.518%	7/15/60	3,388	3,612
4 BANK 2017 - BNK6	3.741%	7/15/60	3,388	3,616
4 BANK 2017 - BNK7	3.175%	9/15/60	5,925	6,143
4 BANK 2017 - BNK7	3.435%	9/15/60	3,675	3,897
4 BANK 2017 - BNK7	3.748%	9/15/60	4,100	4,342
4 BANK 2017 - BNK8	3.488%	11/15/50	8,000	8,512
4 BANK 2017 - BNK8	3.731%	11/15/50	1,325	1,399
4 BANK 2017 - BNK9	3.279%	11/15/54	8,000	8,377
4 BANK 2017 - BNK9	3.538%	11/15/54	8,000	8,537
4 BANK 2018 - BN10	3.641%	2/15/61	1,802	1,916
4 BANK 2018 - BN10	3.688%	2/15/61	13,650	14,721
4 BANK 2018 - BN10	3.898%	2/15/61	2,100	2,253
4 BANK 2018 - BN11	4.046%	3/15/61	5,550	6,126
4 BANK 2018 - BN12	4.255%	5/15/61	6,550	7,332
4 BANK 2018 - BN12	4.359%	5/15/61	2,100	2,367
4 BANK 2018 - BN13	4.217%	8/15/61	2,200	2,462
4 BANK 2018 - BN14	4.128%	9/15/60	3,425	3,636
4 BANK 2018 - BN14	4.231%	9/15/60	5,750	6,438
4 BANK 2018 - BN14	4.481%	9/15/60	1,550	1,722
4 BANK 2018 - BN15	4.407%	11/15/61	7,690	8,741
4 BANK 2019 - BN16	4.005%	2/15/52	6,625	7,328
4 BANK 2019 - BN17	3.714%	4/15/52	7,350	7,972
4 BANK 2019 - BN17	3.976%	4/15/52	1,750	1,875
4 BANK 2019 - BN18	3.584%	5/15/62	21,125	22,721
4 BANK 2019 - BN18	3.826%	5/15/62	2,575	2,747
4 BANK 2019 - BN19	3.183%	8/15/61	15,850	16,541
4 BANK 2019 - BN20	3.011%	9/15/61	10,250	10,550
4 BANK 2019 - BN21	2.851%	10/17/52	21,940	21,940
4 BANK 2019 - BN21	3.093%	10/17/52	4,325	4,342
4 BANK 2019 - BN22	2.978%	11/15/62	16,943	17,391
4 BANK 2019 - BN23	2.920%	12/15/52	10,705	10,935
4 BANK 2019 - BN23	3.203%	12/15/52	4,000	4,045
4 BANK 2019 - BN24	2.960%	11/15/62	8,050	8,250
4 BANK 2019 - BN24	3.283%	11/15/62	3,750	3,818
4 Bank Of America Credit Card Trust 2018-A2	3.000%	9/15/23	23,450	23,782
4 Bank of Nova Scotia	1.875%	4/26/21	8,800	8,798
4 BBCMS Mortgage Trust 2017-C1	3.674%	2/15/50	17,475	18,756
4 BBCMS Mortgage Trust 2017-C1	3.898%	2/15/50	4,675	4,982
4 BBCMS Mortgage Trust 2018-C2	4.314%	12/15/51	8,350	9,395
4 BBCMS Mortgage Trust 2019-C3	3.583%	5/15/52	21,595	22,945
4 BBCMS Mortgage Trust 2019-C4	2.919%	8/15/52	15,870	16,120
4 BBCMS Mortgage Trust 2019-C4	3.171%	8/15/52	1,325	1,338
4 BBCMS Mortgage Trust 2019-C5	3.063%	11/15/52	8,975	9,185
4 BBCMS Mortgage Trust 2019-C5	3.366%	11/15/52	5,375	5,492
4 Bear Stearns Commercial Mortgage Securities Trust 2007-TOP26	5.450%	1/12/45	937	939
4 BENCHMARK 2018-B1 Mortgage Trust	3.666%	1/15/51	7,960	8,573
4 BENCHMARK 2018-B1 Mortgage Trust	3.878%	1/15/51	2,600	2,772
4 BENCHMARK 2018-B2 Mortgage Trust	3.662%	2/15/51	6,050	6,274
4 BENCHMARK 2018-B2 Mortgage Trust	3.882%	2/15/51	17,575	19,066
4 BENCHMARK 2018-B2 Mortgage Trust	4.084%	2/15/51	8,225	8,934

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4	BENCHMARK 2018-B3 Mortgage Trust	3.848%	4/10/51	5,000	5,215
4	BENCHMARK 2018-B3 Mortgage Trust	4.025%	4/10/51	13,150	14,505
4	BENCHMARK 2018-B4 Mortgage Trust	4.121%	7/15/51	18,625	20,674
4	BENCHMARK 2018-B4 Mortgage Trust	4.311%	7/15/51	3,250	3,570
4	BENCHMARK 2018-B5 Mortgage Trust	4.208%	7/15/51	8,850	9,868
4	BENCHMARK 2018-B5 Mortgage Trust	4.419%	7/15/51	1,750	1,928
4	BENCHMARK 2018-B6 Mortgage Trust	4.203%	10/10/51	3,325	3,533
4	BENCHMARK 2018-B6 Mortgage Trust	4.261%	10/10/51	4,025	4,509
4	BENCHMARK 2018-B6 Mortgage Trust	4.441%	10/10/51	1,250	1,384
4	BENCHMARK 2018-B7 Mortgage Trust	4.510%	5/15/53	12,400	14,178
4	BENCHMARK 2018-B8 Mortgage Trust	4.232%	1/15/52	10,690	12,014
4	BENCHMARK 2018-B8 Mortgage Trust	4.532%	1/15/52	3,400	3,803
4	BENCHMARK 2019-B9 Mortgage Trust	4.016%	3/15/52	6,281	6,954
4	BENCHMARK 2019-B10 Mortgage Trust	3.717%	3/15/62	6,100	6,636
4	BENCHMARK 2019-B10 Mortgage Trust	3.979%	3/15/62	2,600	2,789
4	BENCHMARK 2019-B11 Mortgage Trust	3.542%	5/15/52	15,840	17,005
4	BENCHMARK 2019-B11 Mortgage Trust	3.784%	5/15/52	4,225	4,528
4	BENCHMARK 2019-B13 Mortgage Trust	2.952%	8/15/57	16,175	16,513
4	BENCHMARK 2019-B14 Mortgage Trust	3.049%	12/15/62	13,650	14,094
4	BENCHMARK 2019-B15 Mortgage Trust	2.928%	12/15/72	13,355	13,513
4	BMW Vehicle Lease Trust 2017-2	2.070%	10/20/20	1,121	1,121
4	BMW Vehicle Owner Trust 2018-A	2.350%	4/25/22	7,505	7,524
4	BMW Vehicle Owner Trust 2018-A	2.510%	6/25/24	1,850	1,864
4	Cantor Commercial Real Estate Lending 2019-CF1	3.786%	5/15/52	4,025	4,342
4	Cantor Commercial Real Estate Lending 2019-CF2	2.874%	11/15/52	8,100	8,141
4	Cantor Commercial Real Estate Lending 2019-CF3	3.006%	1/15/53	8,000	8,154
4	Cantor Commercial Real Estate Lending 2019-CF3	3.298%	1/15/53	3,434	3,442
4	Capital One Auto Receivables Trust 2019-1	2.510%	11/15/23	6,330	6,381
4	Capital One Auto Receivables Trust 2019-1	2.560%	10/15/24	2,125	2,155
4	Capital One Multi-Asset Execution Trust 2015-A2	2.080%	3/15/23	12,000	12,008
4	Capital One Multi-Asset Execution Trust 2015-A8	2.050%	8/15/23	8,200	8,213
4	Capital One Multi-Asset Execution Trust 2017-A1	2.000%	1/17/23	9,475	9,476
4	Capital One Multi-Asset Execution Trust 2017-A3	2.430%	1/15/25	9,850	9,939
4	Capital One Multi-Asset Execution Trust 2017-A4	1.990%	7/17/23	15,200	15,217
4	Capital One Multi-Asset Execution Trust 2017-A6	2.290%	7/15/25	12,800	12,948
4	Capital One Multi-Asset Execution Trust 2018-A1	3.010%	2/15/24	6,775	6,868
4	Capital One Multi-Asset Execution Trust 2019-A1	2.840%	12/15/24	4,250	4,338
4	CarMax Auto Owner Trust 2016-3	1.390%	5/17/21	457	457
4	CarMax Auto Owner Trust 2016-3	1.600%	1/18/22	1,685	1,681
4	CarMax Auto Owner Trust 2017-2	2.410%	12/15/22	3,325	3,341
4	CarMax Auto Owner Trust 2017-4	2.110%	10/17/22	3,798	3,802
4	CarMax Auto Owner Trust 2017-4	2.330%	5/15/23	3,200	3,214
4	CarMax Auto Owner Trust 2018-1	2.480%	11/15/22	4,775	4,794
4	CarMax Auto Owner Trust 2018-1	2.640%	6/15/23	1,200	1,214
4	CarMax Auto Owner Trust 2018-2	2.980%	1/17/23	4,200	4,240
4	CarMax Auto Owner Trust 2018-2	3.160%	7/17/23	2,625	2,678
4	CarMax Auto Owner Trust 2019-4	2.020%	11/15/24	10,750	10,766
4	CarMax Auto Owner Trust 2019-4	2.130%	7/15/25	1,350	1,353
4	CD 2016-CD1 Commercial Mortgage Trust	2.724%	8/10/49	9,075	9,167
4	CD 2016-CD2 Commercial Mortgage Trust	3.526%	11/10/49	7,300	7,772
4	CD 2017-CD3 Commercial Mortgage Trust	3.453%	2/10/50	1,285	1,339
4	CD 2017-CD3 Commercial Mortgage Trust	3.631%	2/10/50	9,773	10,467
4	CD 2017-CD3 Commercial Mortgage Trust	3.833%	2/10/50	2,542	2,684
4	CD 2017-CD4 Commercial Mortgage Trust	3.514%	5/10/50	5,133	5,442
4	CD 2017-CD4 Commercial Mortgage Trust	3.747%	5/10/50	3,000	3,177
4	CD 2017-CD5 Commercial Mortgage Trust	3.431%	8/15/50	3,500	3,687
4	CD 2017-CD6 Commercial Mortgage Trust	3.332%	11/13/50	3,300	3,454
4	CD 2017-CD6 Commercial Mortgage Trust	3.456%	11/13/50	6,575	6,924
4	CD 2017-CD6 Commercial Mortgage Trust	3.709%	11/13/50	3,825	4,034
4	CD 2018-CD7 Commercial Mortgage Trust	4.279%	8/15/51	7,375	8,287
4	CD 2019-CD8 Commercial Mortgage Trust	2.912%	8/15/57	10,580	10,793
4	CenterPoint Energy Transition Bond Co. IV LLC 2012-1	3.028%	10/15/25	9,483	9,710
4	CFCRE Commercial Mortgage Trust 2016-C3	3.865%	1/10/48	5,800	6,180
4	CFCRE Commercial Mortgage Trust 2016-C4	3.283%	5/10/58	8,250	8,547

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4	CFCRE Commercial Mortgage Trust 2016-C4	3.691%	5,900	6,140
4	CFCRE Commercial Mortgage Trust 2016-C6	3.217%	14,200	14,672
4	CFCRE Commercial Mortgage Trust 2017-C8	3.572%	3,650	3,876
4	Chase Issuance Trust 2012-A7	2.160%	20,440	20,574
4	Chase Issuance Trust 2014-A2	2.770%	11,150	11,273
4	Chase Issuance Trust 2015-A4	1.840%	8,400	8,396
4	Chase Issuance Trust 2016-A4	1.490%	9,850	9,829
4	Citibank Credit Card Issuance Trust 2014-A1	2.880%	10,460	10,565
4	Citibank Credit Card Issuance Trust 2014-A5	2.680%	14,767	14,949
4	Citibank Credit Card Issuance Trust 2016-A2	2.190%	11,325	11,390
4	Citibank Credit Card Issuance Trust 2018-A1	2.490%	27,800	27,982
4	Citibank Credit Card Issuance Trust 2018-A3	3.290%	26,125	27,251
4	Citigroup Commercial Mortgage Trust 2012-GC8	3.024%	5,211	5,314
4	Citigroup Commercial Mortgage Trust 2013-GC11	3.093%	3,165	3,243
4	Citigroup Commercial Mortgage Trust 2013-GC11	3.422%	2,000	2,061
4	Citigroup Commercial Mortgage Trust 2013-GC15	3.942%	913	942
4	Citigroup Commercial Mortgage Trust 2013-GC15	4.371%	1,975	2,110
4	Citigroup Commercial Mortgage Trust 2013-GC15	4.649%	2,875	3,077
4	Citigroup Commercial Mortgage Trust 2013-GC17	3.675%	694	712
4	Citigroup Commercial Mortgage Trust 2013-GC17	4.131%	3,150	3,347
4	Citigroup Commercial Mortgage Trust 2013-GC17	4.544%	1,150	1,239
4	Citigroup Commercial Mortgage Trust 2013-GC17	5.095%	1,150	1,248
4	Citigroup Commercial Mortgage Trust 2014-GC19	3.552%	990	1,019
4	Citigroup Commercial Mortgage Trust 2014-GC19	4.023%	1,700	1,807
4	Citigroup Commercial Mortgage Trust 2014-GC19	4.345%	1,425	1,521
4	Citigroup Commercial Mortgage Trust 2014-GC21	3.477%	554	569
4	Citigroup Commercial Mortgage Trust 2014-GC21	3.855%	3,025	3,199
4	Citigroup Commercial Mortgage Trust 2014-GC21	4.328%	2,450	2,581
4	Citigroup Commercial Mortgage Trust 2014-GC23	3.622%	3,875	4,095
4	Citigroup Commercial Mortgage Trust 2014-GC25	3.635%	8,525	8,979
4	Citigroup Commercial Mortgage Trust 2015-GC27	3.137%	11,450	11,849
4	Citigroup Commercial Mortgage Trust 2015-GC27	3.571%	4,550	4,721
4	Citigroup Commercial Mortgage Trust 2015-GC29	2.674%	1,961	1,963
4	Citigroup Commercial Mortgage Trust 2015-GC29	3.192%	9,075	9,422
4	Citigroup Commercial Mortgage Trust 2015-GC29	3.758%	4,365	4,499
4	Citigroup Commercial Mortgage Trust 2015-GC31	3.762%	4,625	4,923
4	Citigroup Commercial Mortgage Trust 2015-GC33	3.778%	5,725	6,107
4	Citigroup Commercial Mortgage Trust 2016-C1	3.003%	3,400	3,490
4	Citigroup Commercial Mortgage Trust 2016-C1	3.209%	6,500	6,755
4	Citigroup Commercial Mortgage Trust 2016-C2	2.832%	3,500	3,556
4	Citigroup Commercial Mortgage Trust 2016-GC36	3.616%	11,425	12,125
4	Citigroup Commercial Mortgage Trust 2016-P4	2.902%	3,825	3,906
4	Citigroup Commercial Mortgage Trust 2017-B1	3.458%	13,430	14,166
4	Citigroup Commercial Mortgage Trust 2017-B1	3.711%	2,675	2,808
4	Citigroup Commercial Mortgage Trust 2017-C4	3.471%	8,000	8,513
4	Citigroup Commercial Mortgage Trust 2017-C4	3.764%	2,125	2,258
4	Citigroup Commercial Mortgage Trust 2018-B2	3.788%	2,950	3,080
4	Citigroup Commercial Mortgage Trust 2018-B2	4.009%	15,825	17,296
4	Citigroup Commercial Mortgage Trust 2019-GC41	2.869%	13,210	13,400
4	Citigroup Commercial Mortgage Trust 2019-GC43	3.038%	16,100	16,533
4	COMM 2012-CCRE2 Mortgage Trust	3.147%	2,580	2,634
4	COMM 2012-CCRE2 Mortgage Trust	3.791%	2,950	3,026
4	COMM 2012-CCRE3 Mortgage Trust	2.822%	4,889	4,942
4,7	COMM 2012-CCRE3 Mortgage Trust	3.416%	3,548	3,609
4	COMM 2012-CCRE4 Mortgage Trust	2.853%	5,119	5,180
4	COMM 2012-CCRE5 Mortgage Trust	2.771%	1,500	1,521
4	COMM 2013-CCRE10 Mortgage Trust	4.210%	1,120	1,191
4	COMM 2013-CCRE11 Mortgage Trust	3.660%	1,159	1,189
4	COMM 2013-CCRE11 Mortgage Trust	3.983%	1,909	2,013
4	COMM 2013-CCRE11 Mortgage Trust	4.258%	6,600	7,057
4	COMM 2013-CCRE11 Mortgage Trust	4.715%	1,430	1,540
4	COMM 2013-CCRE12 Mortgage Trust	2.904%	72	72
4	COMM 2013-CCRE12 Mortgage Trust	3.623%	1,340	1,378
4	COMM 2013-CCRE12 Mortgage Trust	3.765%	2,275	2,340

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4	COMM 2013-CCRE12 Mortgage Trust	4.046%	1,700	1,801
4	COMM 2013-CCRE12 Mortgage Trust	4.300%	1,150	1,219
4	COMM 2013-CCRE12 Mortgage Trust	4.762%	575	597
4	COMM 2013-CCRE13 Mortgage Trust	3.706%	470	484
4	COMM 2013-CCRE13 Mortgage Trust	4.194%	5,850	6,239
4	COMM 2013-CCRE13 Mortgage Trust	4.449%	1,750	1,871
4	COMM 2013-CCRE6 Mortgage Trust	3.101%	2,908	2,964
4	COMM 2013-CCRE7 Mortgage Trust	3.213%	1,706	1,750
4	COMM 2013-CCRE8 Mortgage Trust	3.612%	3,262	3,391
4	COMM 2013-CCRE9 Mortgage Trust	4.222%	4,060	4,301
4	COMM 2013-LC13 Mortgage Trust	4.205%	1,680	1,793
4	COMM 2013-LC6 Mortgage Trust	2.941%	5,246	5,343
4	COMM 2013-LC6 Mortgage Trust	3.282%	2,547	2,605
4	COMM 2014-CCRE14 Mortgage Trust	3.147%	800	800
4	COMM 2014-CCRE14 Mortgage Trust	4.236%	1,775	1,895
4	COMM 2014-CCRE14 Mortgage Trust	4.526%	1,950	2,091
4	COMM 2014-CCRE14 Mortgage Trust	4.638%	1,175	1,275
4	COMM 2014-CCRE15 Mortgage Trust	2.928%	1,217	1,217
4	COMM 2014-CCRE15 Mortgage Trust	3.595%	1,206	1,239
4	COMM 2014-CCRE15 Mortgage Trust	4.074%	2,641	2,818
4	COMM 2014-CCRE15 Mortgage Trust	4.697%	1,320	1,429
4	COMM 2014-CCRE16 Mortgage Trust	3.653%	1,931	1,986
4	COMM 2014-CCRE16 Mortgage Trust	4.278%	2,950	3,119
4	COMM 2014-CCRE17 Mortgage Trust	3.598%	1,238	1,274
4	COMM 2014-CCRE17 Mortgage Trust	3.977%	2,225	2,364
4	COMM 2014-CCRE17 Mortgage Trust	4.377%	1,375	1,441
4	COMM 2014-CCRE18 Mortgage Trust	3.452%	3,734	3,818
4	COMM 2014-CCRE18 Mortgage Trust	3.828%	1,400	1,480
4	COMM 2014-CCRE18 Mortgage Trust	4.103%	1,845	1,957
4	COMM 2014-CCRE19 Mortgage Trust	3.796%	8,400	8,914
4	COMM 2014-CCRE19 Mortgage Trust	4.080%	2,250	2,386
4	COMM 2014-CCRE20 Mortgage Trust	3.590%	2,375	2,507
4	COMM 2014-CCRE21 Mortgage Trust	3.528%	8,012	8,393
4	COMM 2014-LC15 Mortgage Trust	4.006%	8,215	8,735
4	COMM 2014-LC17 Mortgage Trust	3.164%	561	562
4	COMM 2014-LC17 Mortgage Trust	3.917%	2,225	2,376
4	COMM 2014-UBS2 Mortgage Trust	2.820%	225	225
4	COMM 2014-UBS2 Mortgage Trust	3.472%	824	846
4	COMM 2014-UBS2 Mortgage Trust	3.961%	2,533	2,679
4	COMM 2014-UBS2 Mortgage Trust	4.199%	709	751
4	COMM 2014-UBS2 Mortgage Trust	4.701%	449	478
4	COMM 2014-UBS3 Mortgage Trust	3.819%	4,475	4,732
4	COMM 2014-UBS4 Mortgage Trust	3.694%	5,575	5,865
4	COMM 2014-UBS4 Mortgage Trust	3.968%	2,144	2,247
4	COMM 2014-UBS5 Mortgage Trust	3.838%	6,650	7,045
4	COMM 2014-UBS6 Mortgage Trust	2.935%	1,066	1,066
4	COMM 2014-UBS6 Mortgage Trust	3.387%	5,600	5,746
4	COMM 2014-UBS6 Mortgage Trust	3.644%	10,725	11,265
4	COMM 2014-UBS6 Mortgage Trust	4.048%	2,800	2,959
4	COMM 2015-CCRE22 Mortgage Trust	2.856%	1,105	1,105
4	COMM 2015-CCRE22 Mortgage Trust	3.309%	7,950	8,298
4	COMM 2015-CCRE22 Mortgage Trust	3.603%	2,850	2,964
4	COMM 2015-CCRE23 Mortgage Trust	3.257%	3,475	3,570
4	COMM 2015-CCRE23 Mortgage Trust	3.497%	5,219	5,490
4	COMM 2015-CCRE23 Mortgage Trust	3.801%	2,325	2,450
4	COMM 2015-CCRE25 Mortgage Trust	3.759%	5,725	6,110
4	COMM 2015-CCRE26 Mortgage Trust	3.630%	11,600	12,272
4	COMM 2015-CCRE27 Mortgage Trust	3.404%	5,900	6,096
4	COMM 2015-CCRE27 Mortgage Trust	3.612%	5,900	6,243
4	COMM 2015-LC19 Mortgage Trust	3.040%	1,150	1,173
4	COMM 2015-LC19 Mortgage Trust	3.183%	5,894	6,114
4	COMM 2015-LC19 Mortgage Trust	3.527%	2,687	2,798
4	COMM 2016-CCRE28 Mortgage Trust	3.762%	8,575	9,149
4	COMM 2016-DC2 Mortgage Trust	3.550%	7,000	7,282

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4	COMM Mortgage Trust 2019-G44	2.950%	6,400	6,526
4	CSAIL 2015-C1 Commercial Mortgage Trust	3.505%	5,550	5,837
4	CSAIL 2015-C1 Commercial Mortgage Trust	3.791%	2,825	2,971
4	CSAIL 2015-C1 Commercial Mortgage Trust	4.044%	2,250	2,354
4	CSAIL 2015-C2 Commercial Mortgage Trust	3.504%	7,400	7,742
4	CSAIL 2015-C2 Commercial Mortgage Trust	3.849%	2,900	3,032
4	CSAIL 2015-C3 Commercial Mortgage Trust	3.448%	4,443	4,583
4	CSAIL 2015-C3 Commercial Mortgage Trust	3.718%	5,700	6,021
4	CSAIL 2015-C3 Commercial Mortgage Trust	4.104%	2,625	2,734
4	CSAIL 2015-C4 Commercial Mortgage Trust	3.617%	3,550	3,682
4	CSAIL 2015-C4 Commercial Mortgage Trust	3.808%	4,600	4,920
4	CSAIL 2016-C7 Commercial Mortgage Trust	3.502%	11,675	12,251
4	CSAIL 2017-C8 Commercial Mortgage Trust	3.392%	10,250	10,830
4	CSAIL 2017-CX10 Commercial Mortgage Trust	3.458%	8,000	8,422
4	CSAIL 2017-CX9 Commercial Mortgage Trust	3.446%	3,275	3,435
4	CSAIL 2018-CX11 Commercial Mortgage Trust	4.033%	15,825	17,363
4	CSAIL 2018-CX12 Commercial Mortgage Trust	4.224%	2,975	3,265
4	CSAIL 2019-C15 Commercial Mortgage Trust	4.053%	13,200	14,512
4	CSAIL 2019-C16 Commercial Mortgage Trust	3.329%	15,960	16,736
4	DBJPM 16-C1 Mortgage Trust	3.276%	4,275	4,464
4	DBJPM 16-C3 Mortgage Trust	2.890%	5,000	5,112
4	DBJPM 17-C6 Mortgage Trust	3.328%	7,900	8,258
4	DBJPM 17-C6 Mortgage Trust	3.561%	2,174	2,268
4	Discover Card Execution Note Trust 2015-A2	1.900%	14,494	14,495
4	Discover Card Execution Note Trust 2015-A4	2.190%	11,500	11,531
4	Discover Card Execution Note Trust 2017-A2	2.390%	6,250	6,314
4	Discover Card Execution Note Trust 2018-A1	3.030%	13,150	13,504
4	Discover Card Execution Note Trust 2019-A3	1.890%	15,740	15,723
4	Drive Auto Receivables Trust 2018-2	3.630%	5,982	6,013
3.4	Fannie Mae-Aces 2011-M2	3.764%	5,635	5,728
3.4	Fannie Mae-Aces 2011-M4	3.726%	9,380	9,542
3.4	Fannie Mae-Aces 2012-M5	2.715%	4,920	4,961
3.4	Fannie Mae-Aces 2013-M12	2.406%	9,153	9,237
3.4	Fannie Mae-Aces 2013-M14	2.651%	4,271	4,315
3.4	Fannie Mae-Aces 2013-M14	3.329%	15,132	15,770
3.4	Fannie Mae-Aces 2013-M4	2.608%	108	108
3.4	Fannie Mae-Aces 2013-M7	2.280%	3,699	3,725
3.4	Fannie Mae-Aces 2014-M1	3.188%	17,420	18,028
3.4	Fannie Mae-Aces 2014-M12	2.614%	12,937	13,036
3.4	Fannie Mae-Aces 2014-M13	2.566%	487	488
3.4	Fannie Mae-Aces 2014-M13	3.021%	10,418	10,704
3.4	Fannie Mae-Aces 2014-M2	3.513%	14,391	15,089
3.4	Fannie Mae-Aces 2014-M3	3.480%	6,059	6,318
3.4	Fannie Mae-Aces 2014-M4	3.346%	8,175	8,522
3.4	Fannie Mae-Aces 2014-M6	2.679%	11,087	11,175
3.4	Fannie Mae-Aces 2014-M7	3.275%	12,537	13,178
3.4	Fannie Mae-Aces 2014-M8	2.346%	1,011	1,015
3.4	Fannie Mae-Aces 2014-M8	3.056%	8,325	8,622
3.4	Fannie Mae-Aces 2014-M9	3.103%	10,459	10,844
3.4	Fannie Mae-Aces 2015-M1	2.532%	15,000	15,153
3.4	Fannie Mae-Aces 2015-M10	3.092%	4,600	4,812
3.4	Fannie Mae-Aces 2015-M11	2.829%	3,000	3,100
3.4	Fannie Mae-Aces 2015-M12	2.796%	11,600	11,891
3.4	Fannie Mae-Aces 2015-M15	2.923%	14,400	14,885
3.4	Fannie Mae-Aces 2015-M2	2.620%	9,739	9,980
3.4	Fannie Mae-Aces 2015-M3	2.723%	5,650	5,769
3.4	Fannie Mae-Aces 2015-M4	2.509%	5,123	5,156
3.4	Fannie Mae-Aces 2015-M7	2.590%	10,028	10,196
3.4	Fannie Mae-Aces 2015-M8	2.344%	3,706	3,733
3.4	Fannie Mae-Aces 2015-M8	2.900%	5,700	5,855
3.4	Fannie Mae-Aces 2016-M11	2.369%	17,000	17,099
3.4	Fannie Mae-Aces 2016-M12	2.308%	1,000	1,005
3.4	Fannie Mae-Aces 2016-M12	2.444%	17,200	17,441
3.4	Fannie Mae-Aces 2016-M13	2.483%	2,000	2,009

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3.4	Fannie Mae-Aces 2016-M2	2.152%	1/25/23	9,362	9,370
3.4	Fannie Mae-Aces 2016-M3	2.702%	2/25/26	5,800	5,941
3.4	Fannie Mae-Aces 2016-M4	2.576%	3/25/26	5,775	5,866
3.4	Fannie Mae-Aces 2016-M5	2.469%	4/25/26	12,400	12,436
3.4	Fannie Mae-Aces 2016-M6	2.488%	5/25/26	10,500	10,653
3.4	Fannie Mae-Aces 2016-M7	2.157%	10/25/23	2,746	2,748
3.4	Fannie Mae-Aces 2016-M7	2.499%	9/25/26	5,625	5,648
3.4	Fannie Mae-Aces 2016-M9	2.292%	6/25/26	18,939	18,787
3.4	Fannie Mae-Aces 2017-M1	2.417%	10/25/26	12,988	13,121
3.4	Fannie Mae-Aces 2017-M10	2.561%	7/25/24	5,910	6,022
3.4	Fannie Mae-Aces 2017-M11	2.980%	8/25/29	4,000	4,164
3.4	Fannie Mae-Aces 2017-M12	3.079%	6/25/27	19,650	20,403
3.4	Fannie Mae-Aces 2017-M13	2.939%	9/25/27	1,500	1,547
3.4	Fannie Mae-Aces 2017-M15	3.136%	11/25/27	15,725	16,363
3.4	Fannie Mae-Aces 2017-M2	2.801%	2/25/27	7,600	7,853
3.4	Fannie Mae-Aces 2017-M3	2.483%	12/25/26	10,730	10,901
3.4	Fannie Mae-Aces 2017-M4	2.586%	12/25/26	16,000	16,156
3.4	Fannie Mae-Aces 2017-M7	2.961%	2/25/27	12,125	12,578
3.4	Fannie Mae-Aces 2017-M8	3.061%	5/25/27	15,200	15,913
3.4	Fannie Mae-Aces 2018-M1	2.985%	12/25/27	2,000	2,088
3.4	Fannie Mae-Aces 2018-M12	3.640%	8/25/30	2,530	2,771
3.4	Fannie Mae-Aces 2018-M14	3.578%	8/25/28	6,200	6,711
3.4	Fannie Mae-Aces 2018-M18	2.469%	8/25/29	14,145	14,147
3.4	Fannie Mae-Aces 2018-M2	2.902%	1/25/28	26,525	27,326
3.4	Fannie Mae-Aces 2018-M4	3.045%	3/25/28	12,018	12,481
3.4	Fannie Mae-Aces 2018-M7	3.052%	3/25/28	7,275	7,600
3.4	Fannie Mae-Aces 2018-M8	3.325%	6/25/28	5,663	6,021
3.4	Fannie Mae-Aces 2018-M8	3.610%	2/25/31	17,675	19,142
3.4	Fannie Mae-Aces 2019-M1	3.555%	9/25/28	7,925	8,584
3.4	Fannie Mae-Aces 2019-M2	3.631%	11/25/28	11,675	12,724
3.4	Fannie Mae-Aces 2019-M22	2.522%	8/25/29	21,180	21,237
3.4	Fannie Mae-Aces 2019-M5	3.273%	1/25/29	10,525	11,159
3.4	Fannie Mae-Aces 2019-M7	3.143%	4/25/29	13,200	13,860
3.4	Fannie Mae-Aces 2019-M9	2.937%	4/25/29	18,875	19,557
3.4	Federal Housing Administration	7.430%	10/1/20	1	—
3.4	FHLMC Multifamily Structured Pass Through Certificates K011	4.084%	11/25/20	13,006	13,190
3.4	FHLMC Multifamily Structured Pass Through Certificates K012	4.185%	12/25/20	1,025	1,041
3.4	FHLMC Multifamily Structured Pass Through Certificates K014	3.871%	4/25/21	6,575	6,696
3.4	FHLMC Multifamily Structured Pass Through Certificates K017	2.873%	12/25/21	17,392	17,635
3.4	FHLMC Multifamily Structured Pass Through Certificates K018	2.789%	1/25/22	9,974	10,078
3.4	FHLMC Multifamily Structured Pass Through Certificates K019	2.272%	3/25/22	7,808	7,845
3.4	FHLMC Multifamily Structured Pass Through Certificates K020	2.373%	5/25/22	20,750	20,914
3.4	FHLMC Multifamily Structured Pass Through Certificates K021	2.396%	6/25/22	11,840	11,917
3.4	FHLMC Multifamily Structured Pass Through Certificates K022	2.355%	7/25/22	870	876
3.4	FHLMC Multifamily Structured Pass Through Certificates K023	2.307%	8/25/22	10,000	10,068
3.4	FHLMC Multifamily Structured Pass Through Certificates K026	2.510%	11/25/22	16,600	16,813
3.4	FHLMC Multifamily Structured Pass Through Certificates K027	2.637%	1/25/23	16,625	16,897
3.4	FHLMC Multifamily Structured Pass Through Certificates K028	3.111%	2/25/23	26,300	27,102
3.4	FHLMC Multifamily Structured Pass Through Certificates K029	2.839%	10/25/22	4,010	4,049

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3.4 FHLMC Multifamily Structured Pass Through Certificates K029	3.320%	2/25/23	16,425	17,026
3.4 FHLMC Multifamily Structured Pass Through Certificates K030	2.779%	9/25/22	6,551	6,608
3.4 FHLMC Multifamily Structured Pass Through Certificates K030	3.250%	4/25/23	17,675	18,283
3.4 FHLMC Multifamily Structured Pass Through Certificates K031	3.300%	4/25/23	16,452	17,091
3.4 FHLMC Multifamily Structured Pass Through Certificates K032	3.016%	2/25/23	7,079	7,198
3.4 FHLMC Multifamily Structured Pass Through Certificates K032	3.310%	5/25/23	17,660	18,332
3.4 FHLMC Multifamily Structured Pass Through Certificates K033	2.871%	2/25/23	8,420	8,531
3.4 FHLMC Multifamily Structured Pass Through Certificates K033	3.060%	7/25/23	19,075	19,710
3.4 FHLMC Multifamily Structured Pass Through Certificates K034	3.531%	7/25/23	15,354	16,097
3.4 FHLMC Multifamily Structured Pass Through Certificates K035	3.458%	8/25/23	19,775	20,707
3.4 FHLMC Multifamily Structured Pass Through Certificates K036	3.527%	10/25/23	17,403	18,245
3.4 FHLMC Multifamily Structured Pass Through Certificates K037	3.490%	1/25/24	6,475	6,806
3.4 FHLMC Multifamily Structured Pass Through Certificates K038	2.604%	10/25/23	2,213	2,226
3.4 FHLMC Multifamily Structured Pass Through Certificates K038	3.389%	3/25/24	19,450	20,337
3.4 FHLMC Multifamily Structured Pass Through Certificates K039	2.683%	12/25/23	1,971	1,994
3.4 FHLMC Multifamily Structured Pass Through Certificates K039	3.303%	7/25/24	10,850	11,397
3.4 FHLMC Multifamily Structured Pass Through Certificates K040	2.768%	4/25/24	4,146	4,210
3.4 FHLMC Multifamily Structured Pass Through Certificates K040	3.241%	9/25/24	14,400	15,113
3.4 FHLMC Multifamily Structured Pass Through Certificates K041	3.171%	10/25/24	14,025	14,661
3.4 FHLMC Multifamily Structured Pass Through Certificates K042	2.267%	6/25/24	2,032	2,037
3.4 FHLMC Multifamily Structured Pass Through Certificates K042	2.670%	12/25/24	6,450	6,602
3.4 FHLMC Multifamily Structured Pass Through Certificates K043	2.532%	10/25/23	2,031	2,048
3.4 FHLMC Multifamily Structured Pass Through Certificates K043	3.062%	12/25/24	10,900	11,369
3.4 FHLMC Multifamily Structured Pass Through Certificates K044	2.811%	1/25/25	3,000	3,085
3.4 FHLMC Multifamily Structured Pass Through Certificates K045	2.493%	11/25/24	4,491	4,529
3.4 FHLMC Multifamily Structured Pass Through Certificates K045	3.023%	1/25/25	9,050	9,398
3.4 FHLMC Multifamily Structured Pass Through Certificates K046	3.205%	3/25/25	9,175	9,623
3.4 FHLMC Multifamily Structured Pass Through Certificates K047	2.827%	12/25/24	2,171	2,209
3.4 FHLMC Multifamily Structured Pass Through Certificates K047	3.329%	5/25/25	6,850	7,235
3.4 FHLMC Multifamily Structured Pass Through Certificates K048	3.284%	6/25/25	11,600	12,246
3.4 FHLMC Multifamily Structured Pass Through Certificates K049	3.010%	7/25/25	9,350	9,736
3.4 FHLMC Multifamily Structured Pass Through Certificates K050	3.334%	8/25/25	10,325	10,913

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3.4 FHLMC Multifamily Structured Pass Through Certificates K052	3.151%	11/25/25	7,025	7,371
3.4 FHLMC Multifamily Structured Pass Through Certificates K053	2.995%	12/25/25	4,050	4,218
3.4 FHLMC Multifamily Structured Pass Through Certificates K054	2.745%	1/25/26	15,825	16,279
3.4 FHLMC Multifamily Structured Pass Through Certificates K055	2.263%	4/25/25	335	336
3.4 FHLMC Multifamily Structured Pass Through Certificates K055	2.673%	3/25/26	14,200	14,534
3.4 FHLMC Multifamily Structured Pass Through Certificates K056	2.525%	5/25/26	11,625	11,817
3.4 FHLMC Multifamily Structured Pass Through Certificates K057	2.570%	7/25/26	18,025	18,331
3.4 FHLMC Multifamily Structured Pass Through Certificates K058	2.653%	8/25/26	10,475	10,729
3.4 FHLMC Multifamily Structured Pass Through Certificates K059	3.120%	9/25/26	6,500	6,827
3.4 FHLMC Multifamily Structured Pass Through Certificates K060	3.300%	10/25/26	4,321	4,585
3.4 FHLMC Multifamily Structured Pass Through Certificates K061	3.347%	11/25/26	12,800	13,624
3.4 FHLMC Multifamily Structured Pass Through Certificates K062	3.413%	12/25/26	12,850	13,759
3.4 FHLMC Multifamily Structured Pass Through Certificates K063	3.430%	1/25/27	28,950	31,024
3.4 FHLMC Multifamily Structured Pass Through Certificates K064	3.224%	3/25/27	14,200	15,026
3.4 FHLMC Multifamily Structured Pass Through Certificates K065	3.243%	4/25/27	3,000	3,176
3.4 FHLMC Multifamily Structured Pass Through Certificates K066	3.117%	6/25/27	10,060	10,593
3.4 FHLMC Multifamily Structured Pass Through Certificates K067	3.194%	7/25/27	3,000	3,174
3.4 FHLMC Multifamily Structured Pass Through Certificates K068	3.244%	8/25/27	7,675	8,138
3.4 FHLMC Multifamily Structured Pass Through Certificates K069	3.187%	9/25/27	14,000	14,706
3.4 FHLMC Multifamily Structured Pass Through Certificates K070	3.303%	11/25/27	4,875	5,179
3.4 FHLMC Multifamily Structured Pass Through Certificates K071	3.286%	11/25/27	6,325	6,704
3.4 FHLMC Multifamily Structured Pass Through Certificates K072	3.444%	12/25/27	7,300	7,837
3.4 FHLMC Multifamily Structured Pass Through Certificates K075	3.650%	2/25/28	10,950	11,900
3.4 FHLMC Multifamily Structured Pass Through Certificates K076	3.900%	4/25/28	24,000	26,523
3.4 FHLMC Multifamily Structured Pass Through Certificates K081	3.900%	8/25/28	6,700	7,396
3.4 FHLMC Multifamily Structured Pass Through Certificates K082	3.920%	9/25/28	3,725	4,128
3.4 FHLMC Multifamily Structured Pass Through Certificates K084	3.780%	10/25/28	16,500	18,013
3.4 FHLMC Multifamily Structured Pass Through Certificates K085	4.060%	10/25/28	8,275	9,264
3.4 FHLMC Multifamily Structured Pass Through Certificates K087	3.591%	10/25/27	1,752	1,857
3.4 FHLMC Multifamily Structured Pass Through Certificates K088	3.690%	1/25/29	16,080	17,599
3.4 FHLMC Multifamily Structured Pass Through Certificates K089	3.563%	1/25/29	9,000	9,754
3.4 FHLMC Multifamily Structured Pass Through Certificates K092	3.298%	4/25/29	13,215	14,108

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3.4 FHLMC Multifamily Structured Pass Through Certificates K094	2.903%	6/25/29	15,725	16,309
3.4 FHLMC Multifamily Structured Pass Through Certificates K095	2.785%	6/25/29	15,850	16,296
3.4 FHLMC Multifamily Structured Pass Through Certificates K096	2.519%	7/25/29	13,750	13,889
3.4 FHLMC Multifamily Structured Pass Through Certificates K098	2.425%	8/25/29	26,450	26,437
3.4 FHLMC Multifamily Structured Pass Through Certificates K099	2.595%	9/25/29	12,180	12,254
3.4 FHLMC Multifamily Structured Pass Through Certificates K103	2.651%	12/25/51	16,700	16,978
3.4 FHLMC Multifamily Structured Pass Through Certificates K1511	3.470%	3/25/31	5,225	5,655
3.4 FHLMC Multifamily Structured Pass Through Certificates K1511	3.542%	3/25/34	13,170	14,261
3.4 FHLMC Multifamily Structured Pass Through Certificates K1513	2.797%	8/25/34	11,900	12,009
3.4 FHLMC Multifamily Structured Pass Through Certificates K152	3.080%	1/25/31	5,800	5,975
3.4 FHLMC Multifamily Structured Pass Through Certificates K153	3.294%	3/25/29	10,000	10,699
3.4 FHLMC Multifamily Structured Pass Through Certificates K153	3.117%	10/25/31	8,700	8,998
3.4 FHLMC Multifamily Structured Pass Through Certificates K155	3.750%	11/25/32	5,202	5,715
3.4 FHLMC Multifamily Structured Pass Through Certificates K155	3.750%	4/25/33	11,212	12,391
3.4 FHLMC Multifamily Structured Pass Through Certificates K157	3.990%	5/25/33	3,600	4,026
3.4 FHLMC Multifamily Structured Pass Through Certificates K157	3.990%	8/25/33	4,625	5,234
3.4 FHLMC Multifamily Structured Pass Through Certificates K504	2.566%	9/25/20	2,179	2,181
3.4 FHLMC Multifamily Structured Pass Through Certificates K713	2.313%	3/25/20	11,365	11,352
3.4 FHLMC Multifamily Structured Pass Through Certificates K714	3.034%	10/25/20	22,788	22,873
3.4 FHLMC Multifamily Structured Pass Through Certificates K716	2.413%	1/25/21	164	164
3.4 FHLMC Multifamily Structured Pass Through Certificates K716	3.130%	6/25/21	18,645	18,850
3.4 FHLMC Multifamily Structured Pass Through Certificates K717	2.991%	9/25/21	11,179	11,306
3.4 FHLMC Multifamily Structured Pass Through Certificates K718	2.375%	9/25/21	4,584	4,600
3.4 FHLMC Multifamily Structured Pass Through Certificates K718	2.791%	1/25/22	10,825	10,975
3.4 FHLMC Multifamily Structured Pass Through Certificates K722	2.183%	5/25/22	2,999	3,001
3.4 FHLMC Multifamily Structured Pass Through Certificates K722	2.406%	3/25/23	2,000	2,019
3.4 FHLMC Multifamily Structured Pass Through Certificates K731	3.600%	2/25/25	13,200	13,986
3.4 FHLMC Multifamily Structured Pass Through Certificates K734	3.208%	2/25/26	21,100	22,162
3.4 FHLMC Multifamily Structured Pass Through Certificates KS03	3.161%	5/25/25	7,100	7,393
3.4 FHLMC Multifamily Structured Pass Through Certificates KW01	2.853%	1/25/26	11,600	11,971
3.4 FHLMC Multifamily Structures Pass Through Certificates K073	3.350%	1/25/28	8,675	9,258
3.4 FHLMC Multifamily Structures Pass Through Certificates K074	3.600%	1/25/28	16,150	17,520

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3.4 FHLMC Multifamily Structures Pass Through Certificates K077	3.850%	5/25/28	1,000	1,098
3.4 FHLMC Multifamily Structures Pass Through Certificates K078	3.854%	6/25/28	6,500	7,153
3.4 FHLMC Multifamily Structures Pass Through Certificates K079	3.926%	6/25/28	2,457	2,722
3.4 FHLMC Multifamily Structures Pass Through Certificates K080	3.736%	4/25/28	973	1,045
3.4 FHLMC Multifamily Structures Pass Through Certificates K080	3.926%	7/25/28	6,775	7,510
3.4 FHLMC Multifamily Structures Pass Through Certificates K087	3.771%	12/25/28	12,150	13,317
3.4 FHLMC Multifamily Structures Pass Through Certificates K087	2.537%	10/25/29	19,195	19,428
3.4 FHLMC Multifamily Structures Pass Through Certificates K090	3.422%	2/25/29	12,175	13,061
3.4 FHLMC Multifamily Structures Pass Through Certificates K101	2.524%	10/25/29	21,365	21,525
3.4 FHLMC Multifamily Structures Pass Through Certificates K15-14	2.859%	10/25/34	13,375	13,528
3.4 FHLMC Multifamily Structures Pass Through Certificates K1504	3.424%	4/25/32	2,100	2,253
3.4 FHLMC Multifamily Structures Pass Through Certificates K1504	3.459%	11/25/32	2,475	2,668
3.4 FHLMC Multifamily Structures Pass Through Certificates K1510	3.718%	1/25/31	4,175	4,593
3.4 FHLMC Multifamily Structures Pass Through Certificates K1510	3.794%	1/25/34	6,775	7,514
3.4 FHLMC Multifamily Structures Pass Through Certificates K715	2.856%	1/25/21	6,033	6,064
3.4 FHLMC Multifamily Structures Pass Through Certificates K720	2.716%	6/25/22	7,525	7,624
3.4 FHLMC Multifamily Structures Pass Through Certificates K723	2.454%	8/25/23	10,425	10,553
3.4 FHLMC Multifamily Structures Pass Through Certificates K724	3.062%	11/25/23	9,500	9,816
3.4 FHLMC Multifamily Structures Pass Through Certificates K725	3.002%	1/25/24	26,090	26,895
3.4 FHLMC Multifamily Structures Pass Through Certificates K725	2.946%	7/25/24	12,500	12,888
3.4 FHLMC Multifamily Structures Pass Through Certificates K726	2.905%	4/25/24	13,000	13,299
3.4 FHLMC Multifamily Structures Pass Through Certificates K728	3.064%	8/25/24	16,000	16,592
3.4 FHLMC Multifamily Structures Pass Through Certificates K730	3.452%	9/25/24	1,196	1,230
3.4 FHLMC Multifamily Structures Pass Through Certificates K730	3.590%	1/25/25	15,975	16,910
3.4 FHLMC Multifamily Structures Pass Through Certificates K732	3.700%	5/25/25	13,200	14,020
3.4 FHLMC Multifamily Structures Pass Through Certificates K735	2.862%	5/25/26	20,000	20,632
3.4 FHLMC Multifamily Structures Pass Through Certificates KC02	3.370%	7/25/25	10,225	10,661
3.4 FHLMC Multifamily Structures Pass Through Certificates KC02	3.505%	3/25/29	20,400	22,042
3.4 FHLMC Multifamily Structures Pass Through Certificates KC02	2.982%	5/25/29	23,400	24,377
3.4 FHLMC Multifamily Structures Pass Through Certificates KS02	2.720%	7/25/26	10,806	11,088
4 Fifth Third Auto Trust 2019-1	2.640%	12/15/23	7,400	7,457
4 Fifth Third Auto Trust 2019-1	2.690%	11/16/26	2,375	2,410
4 Ford Credit Auto Lease Trust 2018-A	2.930%	6/15/21	7,350	7,367
4 Ford Credit Auto Lease Trust 2018-A	3.050%	8/15/21	775	780

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4	Ford Credit Auto Lease Trust 2019-A	2.900%	5/15/22	3,450	3,482
4	Ford Credit Auto Lease Trust 2019-A	2.980%	6/15/22	1,600	1,620
4	Ford Credit Auto Owner Trust 2017-A	1.670%	6/15/21	1,472	1,471
4	Ford Credit Auto Owner Trust 2017-A	1.920%	4/15/22	3,975	3,974
4	Ford Credit Auto Owner Trust 2017-B	1.690%	11/15/21	3,834	3,830
4	Ford Credit Auto Owner Trust 2017-B	1.870%	9/15/22	1,065	1,065
4	Ford Credit Auto Owner Trust 2017-C	2.010%	3/15/22	14,212	14,220
4	Ford Credit Auto Owner Trust 2019-A	2.780%	9/15/23	9,225	9,350
4	Ford Credit Auto Owner Trust 2019-A	2.850%	8/15/24	3,700	3,776
4	Ford Credit Floorplan Master Owner Trust A Series 2017-2	2.160%	9/15/22	9,470	9,481
4	Ford Credit Floorplan Master Owner Trust A Series 2017-3	2.480%	9/15/24	9,800	9,888
4	Ford Credit Floorplan Master Owner Trust A Series 2018-1	2.950%	5/15/23	13,125	13,277
4	Ford Credit Floorplan Master Owner Trust A Series 2018-2	3.170%	3/15/25	11,925	12,261
4	GM Financial Automobile Leasing Trust 2018-1	2.610%	1/20/21	3,751	3,755
4	GM Financial Automobile Leasing Trust 2018-1	2.680%	12/20/21	1,575	1,579
4	GM Financial Automobile Leasing Trust 2018-2	3.060%	6/21/21	2,369	2,376
4	GM Financial Automobile Leasing Trust 2018-2	3.160%	4/20/22	1,050	1,058
4	GM Financial Automobile Leasing Trust 2019-2	2.670%	3/21/22	3,700	3,726
4	GM Financial Automobile Leasing Trust 2019-2	2.720%	3/20/23	1,725	1,739
4	GM Financial Consumer Automobile 2018-2	2.810%	12/16/22	6,300	6,349
4	GM Financial Consumer Automobile 2018-2	3.020%	12/18/23	5,250	5,347
4	GS Mortgage Securities Corporation II 2013-GC10	2.943%	2/10/46	4,077	4,147
4	GS Mortgage Securities Trust 2011-GC5	3.707%	8/10/44	3,220	3,275
4	GS Mortgage Securities Trust 2012-GC6	3.482%	1/10/45	12,627	12,860
4	GS Mortgage Securities Trust 2012-GCJ7	3.377%	5/10/45	5,977	6,065
4	GS Mortgage Securities Trust 2012-GCJ9	2.773%	11/10/45	5,462	5,533
4	GS Mortgage Securities Trust 2013-GC10	3.279%	2/10/46	1,529	1,564
4	GS Mortgage Securities Trust 2013-GCJ12	3.135%	6/10/46	5,682	5,824
4	GS Mortgage Securities Trust 2013-GCJ12	3.375%	6/10/46	1,792	1,839
4	GS Mortgage Securities Trust 2013-GCJ14	3.817%	8/10/46	1,066	1,096
4	GS Mortgage Securities Trust 2013-GCJ14	4.243%	8/10/46	7,350	7,821
4	GS Mortgage Securities Trust 2013-GCJ16	3.813%	11/10/46	894	922
4	GS Mortgage Securities Trust 2013-GCJ16	4.271%	11/10/46	1,525	1,627
4	GS Mortgage Securities Trust 2014-GC18	4.074%	1/10/47	10,725	11,404
4	GS Mortgage Securities Trust 2014-GC18	4.383%	1/10/47	1,975	2,088
4	GS Mortgage Securities Trust 2014-GC22	3.467%	6/10/47	1,982	2,029
4	GS Mortgage Securities Trust 2014-GC22	3.516%	6/10/47	306	310
4	GS Mortgage Securities Trust 2014-GC22	3.862%	6/10/47	1,950	2,070
4	GS Mortgage Securities Trust 2014-GC24	3.931%	9/10/47	7,125	7,602
4	GS Mortgage Securities Trust 2014-GC24	4.511%	9/10/47	1,675	1,746
4	GS Mortgage Securities Trust 2014-GC26	3.365%	11/10/47	3,290	3,380
4	GS Mortgage Securities Trust 2014-GC26	3.629%	11/10/47	11,450	12,101
4	GS Mortgage Securities Trust 2014-GC26	3.964%	11/10/47	2,000	2,118
4	GS Mortgage Securities Trust 2014-GC26	4.215%	11/10/47	1,700	1,780
4	GS Mortgage Securities Trust 2015-GC28	3.396%	2/10/48	6,200	6,489
4	GS Mortgage Securities Trust 2015-GC30	2.726%	5/10/50	3,476	3,477
4	GS Mortgage Securities Trust 2015-GC30	3.382%	5/10/50	5,700	5,971
4	GS Mortgage Securities Trust 2015-GC32	3.513%	7/10/48	5,775	5,987
4	GS Mortgage Securities Trust 2015-GC32	3.764%	7/10/48	2,275	2,428
4	GS Mortgage Securities Trust 2015-GC34	3.278%	10/10/48	5,900	6,084
4	GS Mortgage Securities Trust 2015-GC34	3.506%	10/10/48	5,600	5,891
4	GS Mortgage Securities Trust 2016-GS2	3.050%	5/10/49	4,425	4,572
4	GS Mortgage Securities Trust 2016-GS3	2.850%	10/10/49	11,450	11,703
4	GS Mortgage Securities Trust 2016-GS4	3.442%	11/10/49	3,950	4,173
4	GS Mortgage Securities Trust 2016-GS4	3.645%	11/10/49	2,925	3,055
4	GS Mortgage Securities Trust 2017-GS5	3.674%	3/10/50	8,350	8,950
4	GS Mortgage Securities Trust 2017-GS5	3.826%	3/10/50	3,350	3,550
4	GS Mortgage Securities Trust 2017-GS6	3.433%	5/10/50	8,250	8,722
4	GS Mortgage Securities Trust 2017-GS7	3.430%	8/10/50	13,194	13,847
4	GS Mortgage Securities Trust 2017-GS7	3.663%	8/10/50	3,519	3,713

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4	GS Mortgage Securities Trust 2019-GC39	5/10/52	5,275	5,644
4	GS Mortgage Securities Trust 2019-GC4	9/1/52	3,775	3,845
4	GS Mortgage Securities Trust 2019-GC40	7/10/52	7,970	8,285
4	GS Mortgage Securities Trust 2019-GS4	9/1/52	16,200	16,584
4	GS Mortgage Securities Trust 2019-GSA1	11/10/52	7,164	7,332
4	Honda Auto Receivables 2017-2 Owner Trust	8/16/21	3,420	3,417
4	Honda Auto Receivables 2017-2 Owner Trust	9/15/23	1,864	1,863
4	Honda Auto Receivables 2017-4 Owner Trust	11/22/21	3,255	3,257
4	Honda Auto Receivables 2018-1 Owner Trust	2/15/22	10,974	11,020
4	Honda Auto Receivables 2018-1 Owner Trust	5/15/24	3,575	3,618
4	Honda Auto Receivables 2018-2 Owner Trust	5/18/22	3,650	3,683
4	Honda Auto Receivables 2018-2 Owner Trust	8/19/24	2,600	2,651
4	Honda Auto Receivables 2018-4 Owner Trust	6/21/23	8,975	9,057
4	Honda Auto Receivables 2018-4 Owner Trust	3/21/25	1,720	1,745
4	Hyundai Auto Receivables Trust 2016-B	4/15/21	521	521
4	Hyundai Auto Receivables Trust 2016-B	11/15/22	3,625	3,614
4	Hyundai Auto Receivables Trust 2018-A	7/15/22	3,425	3,449
4	Hyundai Auto Receivables Trust 2018-A	6/17/24	4,200	4,266
4	JP Morgan Chase Commercial Mortgage Securities Trust 2012-C6	5/15/45	6,623	6,808
4	JP Morgan Chase Commercial Mortgage Securities Trust 2012-C8	10/15/45	5,147	5,222
4	JP Morgan Chase Commercial Mortgage Securities Trust 2012-CIBX	6/15/45	7,223	7,367
4	JP Morgan Chase Commercial Mortgage Securities Trust 2012-LC9	12/15/47	2,982	3,026
4	JP Morgan Chase Commercial Mortgage Securities Trust 2013-C10	12/15/47	2,278	2,338
4	JP Morgan Chase Commercial Mortgage Securities Trust 2013-C10	12/15/47	1,735	1,781
4	JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	12/15/46	1,200	1,232
4	JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	12/15/46	2,300	2,428
4	JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	12/15/46	9,174	9,803
4	JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	12/15/46	1,600	1,718
4	JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	12/15/46	1,600	1,732
4	JP Morgan Chase Commercial Mortgage Securities Trust 2013-LC11	4/15/46	11,478	11,740
4	JP Morgan Chase Commercial Mortgage Securities Trust 2014-C20	7/15/47	850	899
4	JP Morgan Chase Commercial Mortgage Securities Trust 2015-JP1	1/15/49	4,600	4,946
4	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3	8/15/49	14,325	14,601
4	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP4	12/15/49	5,800	6,174
4	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP4	12/15/49	4,650	4,934
4	JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP6	7/15/50	2,026	2,041
4	JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP6	7/15/50	3,000	3,167
4	JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP6	7/15/50	4,500	4,746
4	JP Morgan Chase Commercial Mortgage Securities Trust 2019-COR4	3/10/52	13,000	14,374
4	JPMBB Commercial Mortgage Securities Trust 2013-C12	7/15/45	1,776	1,858
4	JPMBB Commercial Mortgage Securities Trust 2013-C12	7/15/45	1,184	1,241

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4 JPMBB Commercial Mortgage Securities Trust 2013-C14	3.761%	8/15/46	1,211	1,246
4 JPMBB Commercial Mortgage Securities Trust 2013-C14	4.133%	8/15/46	4,470	4,736
4 JPMBB Commercial Mortgage Securities Trust 2013-C14	4.409%	8/15/46	1,260	1,331
4 JPMBB Commercial Mortgage Securities Trust 2013-C15	3.659%	11/15/45	314	322
4 JPMBB Commercial Mortgage Securities Trust 2013-C15	4.131%	11/15/45	2,940	3,135
4 JPMBB Commercial Mortgage Securities Trust 2013-C15	4.420%	11/15/45	1,680	1,787
4 JPMBB Commercial Mortgage Securities Trust 2013-C17	3.705%	1/15/47	1,329	1,371
4 JPMBB Commercial Mortgage Securities Trust 2013-C17	4.199%	1/15/47	5,500	5,892
4 JPMBB Commercial Mortgage Securities Trust 2013-C17	4.458%	1/15/47	1,100	1,175
4 JPMBB Commercial Mortgage Securities Trust 2013-C17	4.892%	1/15/47	1,650	1,781
4 JPMBB Commercial Mortgage Securities Trust 2014-C18	4.079%	2/15/47	6,590	7,033
4 JPMBB Commercial Mortgage Securities Trust 2014-C18	4.439%	2/15/47	1,173	1,250
4 JPMBB Commercial Mortgage Securities Trust 2014-C18	4.810%	2/15/47	1,422	1,515
4 JPMBB Commercial Mortgage Securities Trust 2014-C19	3.046%	4/15/47	20	20
4 JPMBB Commercial Mortgage Securities Trust 2014-C19	3.669%	4/15/47	2,800	2,845
4 JPMBB Commercial Mortgage Securities Trust 2014-C19	3.997%	4/15/47	2,800	2,982
4 JPMBB Commercial Mortgage Securities Trust 2014-C19	4.243%	4/15/47	2,225	2,372
4 JPMBB Commercial Mortgage Securities Trust 2014-C21	3.428%	8/15/47	1,246	1,280
4 JPMBB Commercial Mortgage Securities Trust 2014-C21	3.775%	8/15/47	1,375	1,457
4 JPMBB Commercial Mortgage Securities Trust 2014-C21	3.997%	8/15/47	1,670	1,757
4 JPMBB Commercial Mortgage Securities Trust 2014-C22	3.801%	9/15/47	8,325	8,850
4 JPMBB Commercial Mortgage Securities Trust 2014-C22	4.110%	9/15/47	2,225	2,355
4 JPMBB Commercial Mortgage Securities Trust 2014-C23	3.934%	9/15/47	4,175	4,452
4 JPMBB Commercial Mortgage Securities Trust 2014-C23	4.202%	9/15/47	2,462	2,632
4 JPMBB Commercial Mortgage Securities Trust 2014-C24	2.940%	11/15/47	709	709
4 JPMBB Commercial Mortgage Securities Trust 2014-C24	3.639%	11/15/47	2,275	2,402
4 JPMBB Commercial Mortgage Securities Trust 2014-C24	3.914%	11/15/47	4,125	4,330
4 JPMBB Commercial Mortgage Securities Trust 2014-C25	3.672%	11/15/47	9,975	10,531
4 JPMBB Commercial Mortgage Securities Trust 2014-C25	4.065%	11/15/47	2,775	2,934
4 JPMBB Commercial Mortgage Securities Trust 2014-C26	3.019%	1/15/48	379	379
4 JPMBB Commercial Mortgage Securities Trust 2014-C26	3.494%	1/15/48	17,150	17,976
4 JPMBB Commercial Mortgage Securities Trust 2014-C26	3.800%	1/15/48	2,875	3,018

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4 JPMBB Commercial Mortgage Securities Trust 2014-C26	3.951%	1/15/48	2,875	2,999
4 JPMBB Commercial Mortgage Securities Trust 2015-C27	2.734%	2/15/48	591	591
4 JPMBB Commercial Mortgage Securities Trust 2015-C27	3.017%	2/15/48	5,715	5,822
4 JPMBB Commercial Mortgage Securities Trust 2015-C27	3.179%	2/15/48	3,048	3,152
4 JPMBB Commercial Mortgage Securities Trust 2015-C28	2.773%	10/15/48	2,225	2,226
4 JPMBB Commercial Mortgage Securities Trust 2015-C28	3.227%	10/15/48	6,775	7,031
4 JPMBB Commercial Mortgage Securities Trust 2015-C28	3.532%	10/15/48	1,725	1,783
4 JPMBB Commercial Mortgage Securities Trust 2015-C29	2.921%	5/15/48	3,383	3,387
4 JPMBB Commercial Mortgage Securities Trust 2015-C29	3.304%	5/15/48	2,963	3,047
4 JPMBB Commercial Mortgage Securities Trust 2015-C29	3.611%	5/15/48	4,650	4,921
4 JPMBB Commercial Mortgage Securities Trust 2015-C30	3.559%	7/15/48	5,775	5,961
4 JPMBB Commercial Mortgage Securities Trust 2015-C30	3.822%	7/15/48	5,675	6,053
4 JPMBB Commercial Mortgage Securities Trust 2015-C30	4.226%	7/15/48	2,900	3,103
4 JPMBB Commercial Mortgage Securities Trust 2015-C31	3.540%	8/15/48	2,772	2,874
4 JPMBB Commercial Mortgage Securities Trust 2015-C31	3.801%	8/15/48	2,960	3,155
4 JPMBB Commercial Mortgage Securities Trust 2015-C32	3.358%	11/15/48	5,875	6,058
4 JPMBB Commercial Mortgage Securities Trust 2015-C32	3.598%	11/15/48	5,875	6,210
4 JPMBB Commercial Mortgage Securities Trust 2015-C33	3.770%	12/15/48	4,230	4,525
4 JPMBB Commercial Mortgage Securities Trust 2016-C1	3.316%	3/15/49	4,675	4,825
4 JPMCC Commercial Mortgage Securities Trust 2017-JP5	3.723%	3/15/50	17,175	18,451
4 JPMCC Commercial Mortgage Securities Trust 2017-JP5	3.876%	3/15/50	3,200	3,401
4 JPMCC Commercial Mortgage Securities Trust 2019-COR5	3.386%	6/13/52	11,975	12,543
4 JPMCC Commercial Mortgage Securities Trust 2019-COR5	3.669%	6/13/52	1,075	1,130
4 JPMDB Commercial Mortgage Securities Trust 2016-C2	3.144%	6/15/49	4,400	4,547
4 JPMDB Commercial Mortgage Securities Trust 2016-C2	3.484%	6/15/49	2,050	2,121
4 JPMDB Commercial Mortgage Securities Trust 2017-C5	3.694%	3/15/50	14,250	15,279
4 JPMDB Commercial Mortgage Securities Trust 2017-C5	3.858%	3/15/50	5,600	5,927
4 JPMDB Commercial Mortgage Securities Trust 2017-C7	3.409%	10/15/50	3,850	4,068
4 JPMDB Commercial Mortgage Securities Trust 2017-C7	3.713%	10/15/50	2,400	2,529
4 JPMDB Commercial Mortgage Securities Trust 2018-C8	4.211%	6/15/51	13,125	14,516
4 JPMDB Commercial Mortgage Securities Trust 2018-C8	4.421%	6/15/51	1,575	1,734
4 JPMDB Commercial Mortgage Securities Trust 2019-COR6	3.057%	11/13/52	10,695	10,878

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4 Mercedes-Benz Auto Lease Trust 2018-A	2.410%	2/16/21	2,494	2,496
4 Mercedes-Benz Auto Lease Trust 2018-A	2.510%	10/16/23	800	801
4 Morgan Stanley Bank of America Merrill Lynch Trust 2012-C5	3.176%	8/15/45	3,025	3,088
4 Morgan Stanley Bank of America Merrill Lynch Trust 2012-C6	2.858%	11/15/45	2,506	2,541
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C10	4.081%	7/15/46	8,000	8,459
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C11	4.153%	8/15/46	1,680	1,780
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C11	4.353%	8/15/46	840	886
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C12	4.259%	10/15/46	3,915	4,165
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C13	2.936%	11/15/46	17	17
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C13	4.039%	11/15/46	3,500	3,702
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C13	4.755%	11/15/46	1,750	1,866
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7	2.918%	2/15/46	3,011	3,060
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7	3.214%	2/15/46	599	609
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C8	3.134%	12/15/48	3,475	3,556
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C8	3.376%	12/15/48	1,800	1,842
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9	3.102%	5/15/46	3,475	3,559
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9	3.456%	5/15/46	2,150	2,216
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	3.669%	2/15/47	3,239	3,272
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	4.064%	2/15/47	4,475	4,758
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	4.745%	2/15/47	1,600	1,719
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	3.477%	6/15/47	1,010	1,035
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	3.892%	6/15/47	4,200	4,443
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	4.337%	6/15/47	1,675	1,772
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.194%	10/15/47	246	246
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.923%	10/15/47	1,400	1,487
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	4.478%	10/15/47	1,675	1,777
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19	3.326%	12/15/47	3,924	4,024
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19	3.526%	12/15/47	5,050	5,290
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C20	3.069%	2/15/48	2,875	2,936
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C20	3.249%	2/15/48	10,125	10,484
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21	3.338%	3/15/48	2,500	2,596
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.040%	4/15/48	5,725	5,843
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.306%	4/15/48	4,500	4,686

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4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.883%	4/15/48	2,875	2,975
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23	2.982%	7/15/50	2,859	2,862
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23	3.398%	7/15/50	1,750	1,798
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23	3.719%	7/15/50	5,775	6,124
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25	3.383%	10/15/48	6,550	6,775
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25	3.635%	10/15/48	3,475	3,676
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26	3.323%	10/15/48	3,825	3,943
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26	3.531%	10/15/48	4,325	4,546
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	3.557%	12/15/47	2,950	3,049
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	3.753%	12/15/47	3,500	3,727
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C28	3.288%	1/15/49	4,175	4,311
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C28	3.544%	1/15/49	11,975	12,681
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29	3.140%	5/15/49	2,200	2,263
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29	3.325%	5/15/49	1,250	1,300
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.860%	9/15/49	11,700	11,875
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C31	3.102%	11/15/49	14,200	14,653
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32	3.720%	12/15/49	11,600	12,371
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32	3.994%	12/15/49	4,625	4,931
4 Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33	3.599%	5/15/50	8,150	8,678
4 Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33	3.852%	5/15/50	5,200	5,520
4 Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34	3.276%	11/15/52	5,725	5,948
4 Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34	3.536%	11/15/52	8,325	8,835
4 Morgan Stanley Capital I Trust 2012-C4	3.244%	3/15/45	7,000	7,112
4 Morgan Stanley Capital I Trust 2012-C4	3.773%	3/15/45	2,900	2,974
4 Morgan Stanley Capital I Trust 2015-UBS8	3.809%	12/15/48	4,100	4,387
4 Morgan Stanley Capital I Trust 2016-BNK2	3.049%	11/15/49	5,850	6,059
4 Morgan Stanley Capital I Trust 2016-BNK2	3.282%	11/15/49	4,707	4,858
4 Morgan Stanley Capital I Trust 2016-UB11	2.782%	8/15/49	11,700	11,827
4 Morgan Stanley Capital I Trust 2016-UB12	3.778%	12/15/49	5,000	5,299
4 Morgan Stanley Capital I Trust 2016-UBS12	3.596%	12/15/49	11,625	12,397
4 Morgan Stanley Capital I Trust 2017-H1	3.530%	6/15/50	7,500	7,925
4 Morgan Stanley Capital I Trust 2018-H4	4.310%	12/15/51	10,000	11,184
4 Morgan Stanley Capital I Trust 2019-H6	3.417%	6/15/52	14,885	15,704
4 Morgan Stanley Capital I Trust 2019-H6	3.700%	6/15/52	1,875	1,964
4 Morgan Stanley Capital I Trust 2019-L2	4.071%	3/15/52	8,435	9,371
4 Morgan Stanley Capital I Trust 2019-L3	3.127%	11/15/29	10,950	11,304
7 National Australia Bank Ltd.	2.250%	3/16/21	16,000	16,068
4 Nissan Auto Lease Trust 2017-B	2.050%	9/15/20	432	432
4 Nissan Auto Lease Trust 2017-B	2.170%	12/15/21	1,000	1,000
4 Nissan Auto Receivables 2015-B Owner Trust	1.790%	1/17/22	190	190
4 Nissan Auto Receivables 2015-C Owner Trust	1.670%	2/15/22	826	825
4 Nissan Auto Receivables 2016-B Owner Trust	1.540%	10/17/22	2,500	2,496

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4	Nissan Auto Receivables 2016-C Owner Trust	1.180%	324	324
4	Nissan Auto Receivables 2016-C Owner Trust	1.380%	4,250	4,240
4	Nissan Auto Receivables 2017-B Owner Trust	1.750%	4,496	4,493
4	Nissan Auto Receivables 2017-B Owner Trust	1.950%	3,469	3,468
4	Nissan Auto Receivables 2018-A Owner Trust	2.650%	6,901	6,928
4	Nissan Auto Receivables 2018-A Owner Trust	2.890%	5,300	5,386
4	Nissan Auto Receivables 2019-B Owner Trust	2.500%	7,400	7,476
4	Nissan Auto Receivables 2019-B Owner Trust	2.540%	1,850	1,877
4	Nissan Auto Receivables 2019-C	1.930%	9,130	9,133
4	Nissan Auto Receivables 2019-C	1.950%	2,150	2,141
4	Public Service New Hampshire Funding LLC 2018-1	3.094%	1,887	1,923
4	Public Service New Hampshire Funding LLC 2018-1	3.506%	1,175	1,240
4	Public Service New Hampshire Funding LLC 2018-1	3.814%	2,825	3,073
	Royal Bank of Canada	2.100%	57,900	57,927
	Royal Bank of Canada	2.300%	8,900	8,945
4	Santander Drive Auto Receivables Trust 2018-2	3.030%	2,445	2,449
4	Santander Drive Auto Receivables Trust 2018-2	3.350%	3,150	3,180
4	Santander Drive Auto Receivables Trust 2018-3	3.030%	26	26
4	Santander Drive Auto Receivables Trust 2018-3	3.290%	1,850	1,853
4	Santander Drive Auto Receivables Trust 2018-3	3.510%	3,450	3,487
4	SG Commercial Mortgage Securities Trust 2016-C5	3.055%	9,000	9,243
4	Synchrony Card Issuance Trust 2018-A1	3.380%	15,275	15,624
4	Synchrony Credit Card Master Note Trust 2016-2	2.210%	21,306	21,391
4	Synchrony Credit Card Master Note Trust 2017-2	2.620%	9,050	9,187
4	Synchrony Credit Card Master Note Trust 2018-1	2.970%	15,750	15,933
4	Synchrony Credit Card Master Note Trust 2018-2	3.470%	15,675	16,368
4	TIAA Seasoned Commercial Mortgage Trust 2007-C4	5.503%	2	2
7	Toronto-Dominion Bank	2.250%	13,400	13,443
7	Toronto-Dominion Bank	2.500%	15,000	15,186
4	Toyota Auto Receivables 2016-B Owner Trust	1.520%	1,325	1,325
4	Toyota Auto Receivables 2016-C Owner Trust	1.320%	1,901	1,898
4	Toyota Auto Receivables 2017-D Owner Trust	1.930%	10,117	10,116
4	Toyota Auto Receivables 2018-A Owner Trust	2.350%	6,916	6,934
4	Toyota Auto Receivables 2018-A Owner Trust	2.520%	2,350	2,369
4	Toyota Auto Receivables 2018-B Owner Trust	2.960%	6,500	6,564
4	Toyota Auto Receivables 2018-B Owner Trust	3.110%	1,175	1,199
4	UBS Commercial Mortgage Trust 2017-C1	3.460%	10,100	10,714
4	UBS Commercial Mortgage Trust 2017-C1	3.724%	4,800	5,037
4	UBS Commercial Mortgage Trust 2017-C2	3.487%	8,050	8,488
4	UBS Commercial Mortgage Trust 2017-C2	3.740%	2,150	2,242
4	UBS Commercial Mortgage Trust 2017-C3	3.426%	9,700	10,210
4	UBS Commercial Mortgage Trust 2017-C3	3.739%	4,050	4,263
4	UBS Commercial Mortgage Trust 2017-C4	3.301%	6,450	6,770
4	UBS Commercial Mortgage Trust 2017-C4	3.563%	8,050	8,592
4	UBS Commercial Mortgage Trust 2017-C4	3.836%	3,562	3,756
4	UBS Commercial Mortgage Trust 2017-C5	3.474%	5,325	5,652
4	UBS Commercial Mortgage Trust 2017-C7	3.679%	8,225	8,814
4	UBS Commercial Mortgage Trust 2017-C7	4.061%	4,375	4,689
4	UBS Commercial Mortgage Trust 2018-C11	4.241%	7,375	8,180
4	UBS Commercial Mortgage Trust 2018-C12	4.296%	5,975	6,726
4	UBS Commercial Mortgage Trust 2018-C12	4.587%	4,000	4,462
4	UBS Commercial Mortgage Trust 2018-C13	4.208%	1,700	1,799
4	UBS Commercial Mortgage Trust 2018-C13	4.334%	5,825	6,578
4	UBS Commercial Mortgage Trust 2018-C13	4.585%	1,075	1,200
4	UBS Commercial Mortgage Trust 2018-C14	4.448%	12,950	14,754
4	UBS Commercial Mortgage Trust 2018-C15	4.341%	8,975	10,041
4	UBS Commercial Mortgage Trust 2018-C8	3.720%	7,900	8,525
4	UBS Commercial Mortgage Trust 2018-C8	3.983%	15,850	17,393
4	UBS Commercial Mortgage Trust 2018-C8	4.215%	4,225	4,534
4	UBS Commercial Mortgage Trust 2019-C16	3.605%	5,250	5,590
4	UBS Commercial Mortgage Trust 2019-C17	2.921%	6,475	6,560
4	UBS Commercial Mortgage Trust 2019-C18	3.378%	2,300	2,341
4	UBS-Barclays Commercial Mortgage Trust 2013-C5	3.185%	4,636	4,757
4	UBS-Barclays Commercial Mortgage Trust 2013-C6	3.244%	7,716	7,922

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
4	UBS-Barclays Commercial Mortgage Trust 2013-C6	3.469%	4/10/46	1,150	1,186
4	UBS-Barclays Commercial Mortgage Trust 2018-C10	4.313%	5/15/51	10,475	11,670
4	UBS-Barclays Commercial Mortgage Trust 2018-C9	4.117%	3/15/51	15,800	17,517
4	UBS-Barclays Commercial Mortgage Trust 2019-C16	3.887%	4/15/52	1,575	1,683
4	UBS-Barclays Commercial Mortgage Trust 2019-C18	3.035%	12/15/52	3,800	3,891
4	Volkswagen Auto Loan Enhanced Trust 2018-1	3.020%	11/21/22	2,900	2,934
4	Volkswagen Auto Loan Enhanced Trust 2018-1	3.150%	7/22/24	1,050	1,073
4	Wells Fargo Commercial Mortgage Trust 2012-LC5	2.918%	10/15/45	9,139	9,294
4	Wells Fargo Commercial Mortgage Trust 2014-LC16	2.819%	8/15/50	31	31
4	Wells Fargo Commercial Mortgage Trust 2014-LC16	3.477%	8/15/50	1,002	1,029
4	Wells Fargo Commercial Mortgage Trust 2014-LC16	3.817%	8/15/50	9,925	10,518
4	Wells Fargo Commercial Mortgage Trust 2014-LC16	4.020%	8/15/50	550	578
4	Wells Fargo Commercial Mortgage Trust 2014-LC18	2.954%	12/15/47	1,393	1,392
4	Wells Fargo Commercial Mortgage Trust 2014-LC18	3.244%	12/15/47	1,961	2,008
4	Wells Fargo Commercial Mortgage Trust 2014-LC18	3.271%	12/15/47	4,000	4,037
4	Wells Fargo Commercial Mortgage Trust 2014-LC18	3.405%	12/15/47	5,650	5,918
4	Wells Fargo Commercial Mortgage Trust 2014-LC18	3.808%	12/15/47	2,850	2,975
4	Wells Fargo Commercial Mortgage Trust 2015-C26	2.991%	2/15/48	5,725	5,835
4	Wells Fargo Commercial Mortgage Trust 2015-C26	3.166%	2/15/48	3,150	3,266
4	Wells Fargo Commercial Mortgage Trust 2015-C26	3.580%	2/15/48	2,275	2,369
4	Wells Fargo Commercial Mortgage Trust 2015-C27	3.190%	2/15/48	12,569	12,953
4	Wells Fargo Commercial Mortgage Trust 2015-C28	3.540%	5/15/48	8,500	8,979
4	Wells Fargo Commercial Mortgage Trust 2015-C28	3.872%	5/15/48	1,619	1,692
4	Wells Fargo Commercial Mortgage Trust 2015-C29	3.400%	6/15/48	5,800	5,983
4	Wells Fargo Commercial Mortgage Trust 2015-C29	3.637%	6/15/48	8,500	9,027
4	Wells Fargo Commercial Mortgage Trust 2015-LC20	2.978%	4/15/50	1,578	1,566
4	Wells Fargo Commercial Mortgage Trust 2015-LC20	3.184%	4/15/50	14,401	14,954
4	Wells Fargo Commercial Mortgage Trust 2015-LC20	3.719%	4/15/50	2,850	2,929
4	Wells Fargo Commercial Mortgage Trust 2015-LC22	3.571%	9/15/58	2,350	2,441
4	Wells Fargo Commercial Mortgage Trust 2015-LC22	3.839%	9/15/58	3,425	3,676
4	Wells Fargo Commercial Mortgage Trust 2015-LC22	4.207%	9/15/58	2,925	3,133
4	Wells Fargo Commercial Mortgage Trust 2015-NXS1	2.632%	5/15/48	944	944
4	Wells Fargo Commercial Mortgage Trust 2015-NXS1	2.934%	5/15/48	4,200	4,266
4	Wells Fargo Commercial Mortgage Trust 2015-NXS1	3.148%	5/15/48	2,275	2,360
4	Wells Fargo Commercial Mortgage Trust 2015-P2	3.656%	12/15/48	4,700	4,912
4	Wells Fargo Commercial Mortgage Trust 2015-P2	3.809%	12/15/48	2,950	3,165
4	Wells Fargo Commercial Mortgage Trust 2015-SG1	3.789%	9/15/48	10,375	11,068
4	Wells Fargo Commercial Mortgage Trust 2016-BNK1	2.652%	8/15/49	7,850	7,912
4	Wells Fargo Commercial Mortgage Trust 2016-BNK1	2.814%	8/15/49	1,800	1,787
4	Wells Fargo Commercial Mortgage Trust 2016-C32	3.324%	1/15/59	3,084	3,190
4	Wells Fargo Commercial Mortgage Trust 2016-C32	3.560%	1/15/59	6,700	7,097
4	Wells Fargo Commercial Mortgage Trust 2016-C33	3.426%	3/15/59	2,350	2,474
4	Wells Fargo Commercial Mortgage Trust 2016-C34	3.096%	6/15/49	4,700	4,836
4	Wells Fargo Commercial Mortgage Trust 2016-C37	3.794%	12/15/49	4,675	5,050
4	Wells Fargo Commercial Mortgage Trust 2016-LC24	2.825%	10/15/49	5,275	5,376
4	Wells Fargo Commercial Mortgage Trust 2016-LC24	2.942%	10/15/49	9,053	9,293
4	Wells Fargo Commercial Mortgage Trust 2017-C38	3.453%	7/15/50	11,445	12,135
4	Wells Fargo Commercial Mortgage Trust 2017-C38	3.665%	7/15/50	3,243	3,400
4	Wells Fargo Commercial Mortgage Trust 2017-C39	3.418%	9/15/50	9,675	10,223
4	Wells Fargo Commercial Mortgage Trust 2017-C39	3.702%	9/15/50	5,375	5,653
4	Wells Fargo Commercial Mortgage Trust 2017-C40	3.317%	10/15/50	5,350	5,572
4	Wells Fargo Commercial Mortgage Trust 2017-C40	3.581%	10/15/50	8,025	8,569
4	Wells Fargo Commercial Mortgage Trust 2017-C40	3.854%	10/15/50	2,150	2,271
4	Wells Fargo Commercial Mortgage Trust 2017-C41	3.472%	11/15/50	13,300	14,100
4	Wells Fargo Commercial Mortgage Trust 2017-RB1	3.635%	3/15/50	8,600	9,203
4	Wells Fargo Commercial Mortgage Trust 2017-RC1	3.631%	1/15/60	8,500	9,089
4	Wells Fargo Commercial Mortgage Trust 2018-C43	4.012%	3/15/51	15,825	17,364
4	Wells Fargo Commercial Mortgage Trust 2018-C43	4.152%	3/15/51	2,742	2,961
4	Wells Fargo Commercial Mortgage Trust 2018-C44	4.212%	5/15/51	10,550	11,741
4	Wells Fargo Commercial Mortgage Trust 2018-C45	4.184%	6/15/51	10,125	11,260
4	Wells Fargo Commercial Mortgage Trust 2018-C46	4.152%	8/15/51	6,100	6,771
4	Wells Fargo Commercial Mortgage Trust 2018-C47	4.442%	9/15/61	10,600	12,017
4	Wells Fargo Commercial Mortgage Trust 2019-C49	4.023%	3/15/52	13,225	14,605
4	Wells Fargo Commercial Mortgage Trust 2019-C50	3.729%	5/15/52	7,650	8,289

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4 Wells Fargo Commercial Mortgage Trust 2019-C51	3.311%	6/15/52	11,175	11,733
4 Wells Fargo Commercial Mortgage Trust 2019-C52	2.892%	8/15/52	15,875	16,128
4 Wells Fargo Commercial Mortgage Trust 2019-C52	3.143%	8/15/52	4,750	4,766
4 Wells Fargo Commercial Mortgage Trust 2019-C53	3.040%	10/15/52	10,700	11,003
4 Wells Fargo Commercial Mortgage Trust 2019-C54	3.146%	12/15/52	6,405	6,639
4 WFRBS Commercial Mortgage Trust 2012-C10	2.875%	12/15/45	10,900	11,080
4 WFRBS Commercial Mortgage Trust 2012-C6	3.440%	4/15/45	7,425	7,551
4 WFRBS Commercial Mortgage Trust 2012-C7	3.431%	6/15/45	4,975	5,102
4 WFRBS Commercial Mortgage Trust 2012-C7	4.090%	6/15/45	4,400	4,548
4 WFRBS Commercial Mortgage Trust 2012-C8	3.001%	8/15/45	3,100	3,154
4 WFRBS Commercial Mortgage Trust 2012-C9	2.870%	11/15/45	5,346	5,431
4 WFRBS Commercial Mortgage Trust 2013-C11	3.071%	3/15/45	4,148	4,243
4 WFRBS Commercial Mortgage Trust 2013-C12	3.198%	3/15/48	1,733	1,781
4 WFRBS Commercial Mortgage Trust 2013-C12	3.560%	3/15/48	820	844
4 WFRBS Commercial Mortgage Trust 2013-C13	3.001%	5/15/45	3,436	3,513
4 WFRBS Commercial Mortgage Trust 2013-C13	3.345%	5/15/45	673	692
4 WFRBS Commercial Mortgage Trust 2013-C14	3.337%	6/15/46	6,000	6,200
4 WFRBS Commercial Mortgage Trust 2013-C14	3.488%	6/15/46	3,000	3,092
4 WFRBS Commercial Mortgage Trust 2013-C15	3.720%	8/15/46	869	891
4 WFRBS Commercial Mortgage Trust 2013-C15	4.153%	8/15/46	4,470	4,735
4 WFRBS Commercial Mortgage Trust 2013-C15	4.358%	8/15/46	1,120	1,183
4 WFRBS Commercial Mortgage Trust 2013-C16	3.963%	9/15/46	957	990
4 WFRBS Commercial Mortgage Trust 2013-C16	4.415%	9/15/46	1,250	1,339
4 WFRBS Commercial Mortgage Trust 2013-C16	4.668%	9/15/46	2,100	2,244
4 WFRBS Commercial Mortgage Trust 2013-C17	3.558%	12/15/46	912	937
4 WFRBS Commercial Mortgage Trust 2013-C17	4.023%	12/15/46	1,450	1,538
4 WFRBS Commercial Mortgage Trust 2013-C17	4.255%	12/15/46	1,150	1,227
4 WFRBS Commercial Mortgage Trust 2013-C17	4.788%	12/15/46	1,150	1,236
4 WFRBS Commercial Mortgage Trust 2013-C18	3.027%	12/15/46	7	7
4 WFRBS Commercial Mortgage Trust 2013-C18	3.651%	12/15/46	2,300	2,312
4 WFRBS Commercial Mortgage Trust 2013-C18	4.162%	12/15/46	5,010	5,353
4 WFRBS Commercial Mortgage Trust 2013-C18	4.387%	12/15/46	575	615
4 WFRBS Commercial Mortgage Trust 2013-C18	4.692%	12/15/46	862	932
4 WFRBS Commercial Mortgage Trust 2013-UBS1	2.927%	3/15/46	27	28
4 WFRBS Commercial Mortgage Trust 2013-UBS1	3.591%	3/15/46	1,750	1,768
4 WFRBS Commercial Mortgage Trust 2013-UBS1	4.079%	3/15/46	2,350	2,495
4 WFRBS Commercial Mortgage Trust 2013-UBS1	4.739%	3/15/46	575	623
4 WFRBS Commercial Mortgage Trust 2014-C19	3.618%	3/15/47	814	837
4 WFRBS Commercial Mortgage Trust 2014-C19	3.660%	3/15/47	1,064	1,077
4 WFRBS Commercial Mortgage Trust 2014-C19	4.101%	3/15/47	2,825	3,020
4 WFRBS Commercial Mortgage Trust 2014-C19	4.723%	3/15/47	950	1,011
4 WFRBS Commercial Mortgage Trust 2014-C20	3.638%	5/15/47	974	1,002
4 WFRBS Commercial Mortgage Trust 2014-C20	3.723%	5/15/47	3,500	3,657
4 WFRBS Commercial Mortgage Trust 2014-C20	3.995%	5/15/47	1,675	1,785
4 WFRBS Commercial Mortgage Trust 2014-C20	4.176%	5/15/47	1,675	1,772
4 WFRBS Commercial Mortgage Trust 2014-C21	3.678%	8/15/47	4,000	4,223
4 WFRBS Commercial Mortgage Trust 2014-C22	3.752%	9/15/57	8,200	8,681
4 WFRBS Commercial Mortgage Trust 2014-C22	4.371%	9/15/57	1,675	1,769
4 WFRBS Commercial Mortgage Trust 2014-C23	3.636%	10/15/57	3,043	3,141
4 WFRBS Commercial Mortgage Trust 2014-C23	3.917%	10/15/57	1,675	1,788
4 WFRBS Commercial Mortgage Trust 2014-C23	4.210%	10/15/57	1,125	1,205
4 WFRBS Commercial Mortgage Trust 2014-C24	3.428%	11/15/47	1,705	1,738
4 WFRBS Commercial Mortgage Trust 2014-C24	3.607%	11/15/47	2,860	3,017
4 WFRBS Commercial Mortgage Trust 2014-LC14	2.862%	3/15/47	28	28
4 WFRBS Commercial Mortgage Trust 2014-LC14	3.522%	3/15/47	2,335	2,392
4 WFRBS Commercial Mortgage Trust 2014-LC14	4.045%	3/15/47	6,720	7,153
4 WFRBS Commercial Mortgage Trust 2014-LC14	4.351%	3/15/47	2,800	2,964
4 World Financial Network Credit Card Master Note Trust Series 2017-C	2.310%	8/15/24	8,600	8,614
4 World Financial Network Credit Card Master Note Trust Series 2018-A	3.070%	12/16/24	10,625	10,739
4 World Omni Auto Receivables Trust 2019-C	1.960%	12/16/24	6,850	6,848

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⁴ World Omni Auto Receivables Trust 2019-C	2.030%	12/15/25	1,705	1,703
Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$6,341,423)				6,498,454
Corporate Bonds (26.6%)				
Finance (8.3%)				
Banking (6.0%)				
Ally Financial Inc.	4.125%	2/13/22	7,435	7,667
Ally Financial Inc.	3.875%	5/21/24	4,000	4,180
Ally Financial Inc.	5.125%	9/30/24	7,850	8,645
Ally Financial Inc.	8.000%	11/1/31	19,995	27,618
American Express Co.	3.000%	2/22/21	9,600	9,698
American Express Co.	3.375%	5/17/21	5,263	5,359
American Express Co.	3.700%	11/5/21	10,875	11,200
American Express Co.	2.750%	5/20/22	6,320	6,424
American Express Co.	2.500%	8/1/22	8,811	8,909
American Express Co.	2.650%	12/2/22	11,315	11,527
American Express Co.	3.400%	2/27/23	16,485	17,078
American Express Co.	3.700%	8/3/23	16,575	17,444
American Express Co.	3.400%	2/22/24	13,065	13,647
American Express Co.	2.500%	7/30/24	5,820	5,880
American Express Co.	3.000%	10/30/24	47,552	49,076
American Express Co.	3.625%	12/5/24	17,765	18,729
American Express Co.	4.200%	11/6/25	5,000	5,503
American Express Co.	3.125%	5/20/26	4,645	4,819
American Express Co.	4.050%	12/3/42	3,399	3,984
American Express Credit Corp.	2.250%	5/5/21	25,164	25,280
American Express Credit Corp.	2.700%	3/3/22	38,765	39,378
American Express Credit Corp.	3.300%	5/3/27	23,874	25,400
Associated Bank NA	3.500%	8/13/21	3,350	3,409
Australia & New Zealand Banking Group Ltd.	2.300%	6/1/21	6,660	6,683
Australia & New Zealand Banking Group Ltd.	2.550%	11/23/21	8,000	8,084
Australia & New Zealand Banking Group Ltd.	2.625%	5/19/22	10,540	10,691
Australia & New Zealand Banking Group Ltd.	2.625%	11/9/22	15,800	16,083
Australia & New Zealand Banking Group Ltd.	3.700%	11/16/25	12,350	13,268
Banco Santander SA	3.500%	4/11/22	650	666
Banco Santander SA	3.125%	2/23/23	11,000	11,223
Banco Santander SA	3.848%	4/12/23	9,050	9,413
Banco Santander SA	2.706%	6/27/24	7,006	7,091
Banco Santander SA	5.179%	11/19/25	24,258	26,966
Banco Santander SA	4.250%	4/11/27	6,250	6,721
Banco Santander SA	3.800%	2/23/28	5,006	5,249
Banco Santander SA	3.306%	6/27/29	10,100	10,395
Bancolombia SA	5.950%	6/3/21	9,724	10,210
Bank of America Corp.	5.875%	1/5/21	350	363
Bank of America Corp.	2.625%	4/19/21	13,810	13,931
Bank of America Corp.	5.000%	5/13/21	1,000	1,040
⁴ Bank of America Corp.	2.369%	7/21/21	22,795	22,843
⁴ Bank of America Corp.	2.328%	10/1/21	34,250	34,292
⁴ Bank of America Corp.	2.738%	1/23/22	24,493	24,669
Bank of America Corp.	5.700%	1/24/22	575	617
⁴ Bank of America Corp.	3.499%	5/17/22	15,630	15,922
Bank of America Corp.	2.503%	10/21/22	23,933	24,134
Bank of America Corp.	3.300%	1/11/23	52,043	53,821
⁴ Bank of America Corp.	3.124%	1/20/23	8,828	8,982
⁴ Bank of America Corp.	2.881%	4/24/23	34,025	34,496
⁴ Bank of America Corp.	2.816%	7/21/23	46,403	47,041
Bank of America Corp.	4.100%	7/24/23	13,677	14,564
Bank of America Corp.	3.004%	12/20/23	146,881	150,089
Bank of America Corp.	4.125%	1/22/24	33,483	36,016
⁴ Bank of America Corp.	3.550%	3/5/24	16,220	16,778
Bank of America Corp.	4.000%	4/1/24	11,986	12,829
⁴ Bank of America Corp.	3.864%	7/23/24	14,810	15,582
Bank of America Corp.	4.200%	8/26/24	60,322	64,712

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Bank of America Corp.	4.000%	1/22/25	50,103	53,261
4	Bank of America Corp.	3.458%	3/15/25	27,035	28,141
	Bank of America Corp.	3.950%	4/21/25	43,164	45,951
	Bank of America Corp.	3.875%	8/1/25	1,000	1,072
4	Bank of America Corp.	3.093%	10/1/25	43,588	44,898
4	Bank of America Corp.	2.456%	10/22/25	15,000	15,049
4	Bank of America Corp.	3.366%	1/23/26	15,970	16,655
	Bank of America Corp.	4.450%	3/3/26	27,457	30,078
	Bank of America Corp.	3.500%	4/19/26	20,320	21,500
	Bank of America Corp.	4.250%	10/22/26	22,068	23,976
4	Bank of America Corp.	3.559%	4/23/27	31,300	32,995
	Bank of America Corp.	3.248%	10/21/27	31,554	32,741
	Bank of America Corp.	4.183%	11/25/27	19,600	21,211
4	Bank of America Corp.	3.824%	1/20/28	28,315	30,353
4	Bank of America Corp.	3.705%	4/24/28	17,577	18,757
4	Bank of America Corp.	3.593%	7/21/28	48,003	50,977
4	Bank of America Corp.	3.419%	12/20/28	98,236	102,886
4	Bank of America Corp.	3.970%	3/5/29	20,307	22,080
4	Bank of America Corp.	4.271%	7/23/29	58,225	64,482
4	Bank of America Corp.	3.974%	2/7/30	5,700	6,204
4	Bank of America Corp.	3.194%	7/23/30	10,000	10,342
4	Bank of America Corp.	2.884%	10/22/30	11,740	11,856
	Bank of America Corp.	6.110%	1/29/37	15,014	20,231
4	Bank of America Corp.	4.244%	4/24/38	26,883	30,841
	Bank of America Corp.	7.750%	5/14/38	20,866	32,809
4	Bank of America Corp.	4.078%	4/23/40	29,340	33,277
	Bank of America Corp.	5.875%	2/7/42	21,433	30,403
	Bank of America Corp.	5.000%	1/21/44	21,501	28,078
	Bank of America Corp.	4.875%	4/1/44	11,351	14,502
	Bank of America Corp.	4.750%	4/21/45	2,350	2,857
4	Bank of America Corp.	4.443%	1/20/48	5,475	6,664
4	Bank of America Corp.	3.946%	1/23/49	14,750	16,715
4	Bank of America Corp.	4.330%	3/15/50	26,110	31,313
	Bank of America NA	6.000%	10/15/36	8,555	11,780
	Bank of Montreal	3.100%	4/13/21	18,205	18,468
	Bank of Montreal	1.900%	8/27/21	15,525	15,544
	Bank of Montreal	2.900%	3/26/22	29,600	30,139
	Bank of Montreal	2.350%	9/11/22	10,086	10,176
	Bank of Montreal	2.050%	11/1/22	1,500	1,501
	Bank of Montreal	2.550%	11/6/22	12,561	12,763
	Bank of Montreal	3.300%	2/5/24	16,000	16,658
	Bank of Montreal	2.500%	6/28/24	11,225	11,319
4	Bank of Montreal	4.338%	10/5/28	5,000	5,275
4	Bank of Montreal	3.803%	12/15/32	24,340	25,405
	Bank of New York Mellon Corp.	2.500%	4/15/21	14,614	14,697
	Bank of New York Mellon Corp.	2.050%	5/3/21	26,668	26,736
	Bank of New York Mellon Corp.	3.550%	9/23/21	2,611	2,682
	Bank of New York Mellon Corp.	2.600%	2/7/22	10,146	10,288
	Bank of New York Mellon Corp.	1.950%	8/23/22	16,200	16,222
	Bank of New York Mellon Corp.	2.950%	1/29/23	9,775	10,033
	Bank of New York Mellon Corp.	3.500%	4/28/23	5,233	5,485
4	Bank of New York Mellon Corp.	2.661%	5/16/23	14,585	14,798
	Bank of New York Mellon Corp.	3.450%	8/11/23	4,325	4,531
	Bank of New York Mellon Corp.	2.200%	8/16/23	10,549	10,667
	Bank of New York Mellon Corp.	3.650%	2/4/24	8,385	8,883
	Bank of New York Mellon Corp.	3.400%	5/15/24	1,245	1,311
	Bank of New York Mellon Corp.	3.250%	9/11/24	16,540	17,354
	Bank of New York Mellon Corp.	2.100%	10/24/24	11,775	11,766
	Bank of New York Mellon Corp.	3.000%	2/24/25	6,253	6,498
	Bank of New York Mellon Corp.	2.800%	5/4/26	9,171	9,407
	Bank of New York Mellon Corp.	2.450%	8/17/26	7,381	7,404
	Bank of New York Mellon Corp.	3.250%	5/16/27	24,448	25,680
	Bank of New York Mellon Corp.	3.400%	1/29/28	4,495	4,776
4	Bank of New York Mellon Corp.	3.442%	2/7/28	12,925	13,649

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Bank of New York Mellon Corp.	3.000%	10/30/28	5,190	5,331
Bank of New York Mellon Corp.	3.300%	8/23/29	4,550	4,743
Bank of Nova Scotia	4.375%	1/13/21	2,031	2,080
Bank of Nova Scotia	3.125%	4/20/21	50	51
Bank of Nova Scotia	2.800%	7/21/21	38,235	38,768
Bank of Nova Scotia	2.700%	3/7/22	13,415	13,634
Bank of Nova Scotia	2.450%	9/19/22	1,905	1,929
Bank of Nova Scotia	2.000%	11/15/22	7,150	7,158
Bank of Nova Scotia	2.375%	1/18/23	10,500	10,610
Bank of Nova Scotia	3.400%	2/11/24	8,500	8,882
Bank of Nova Scotia	4.500%	12/16/25	33,155	36,274
Bank of Nova Scotia	2.700%	8/3/26	15,225	15,470
Bank One Corp.	7.625%	10/15/26	4,910	6,304
Bank One Corp.	8.000%	4/29/27	1,500	1,982
Barclays Bank plc	2.650%	1/11/21	7,674	7,717
Barclays plc	3.250%	1/12/21	21,565	21,715
Barclays plc	3.200%	8/10/21	6,000	6,071
Barclays plc	3.684%	1/10/23	16,770	17,171
4 Barclays plc	4.610%	2/15/23	14,059	14,656
4 Barclays plc	4.338%	5/16/24	19,000	19,928
Barclays plc	3.650%	3/16/25	32,290	33,610
4 Barclays plc	3.932%	5/7/25	9,600	10,084
Barclays plc	4.375%	1/12/26	25,386	27,485
Barclays plc	4.337%	1/10/28	11,612	12,441
4 Barclays plc	4.972%	5/16/29	13,600	15,282
Barclays plc	5.250%	8/17/45	12,980	15,638
Barclays plc	4.950%	1/10/47	9,113	10,662
BBVA USA	3.500%	6/11/21	10,150	10,314
BBVA USA	2.875%	6/29/22	20,185	20,456
BBVA USA	2.500%	8/27/24	1,220	1,210
BNP Paribas SA	5.000%	1/15/21	36,021	37,076
BNP Paribas SA	3.250%	3/3/23	21,210	21,978
BNP Paribas SA	4.250%	10/15/24	2,500	2,663
BPCE SA	2.650%	2/3/21	8,057	8,105
BPCE SA	2.750%	12/2/21	9,148	9,280
7 BPCE SA	3.000%	5/22/22	5,500	5,593
BPCE SA	4.000%	4/15/24	21,067	22,542
BPCE SA	3.375%	12/2/26	4,750	4,979
Canadian Imperial Bank of Commerce	2.700%	2/2/21	9,500	9,570
Canadian Imperial Bank of Commerce	2.550%	6/16/22	20,132	20,374
Canadian Imperial Bank of Commerce	3.500%	9/13/23	12,350	12,963
Canadian Imperial Bank of Commerce	3.100%	4/2/24	11,200	11,532
Capital One Bank USA NA	3.375%	2/15/23	27,653	28,486
Capital One Financial Corp.	3.450%	4/30/21	16,450	16,737
Capital One Financial Corp.	4.750%	7/15/21	5,064	5,264
Capital One Financial Corp.	3.050%	3/9/22	2,085	2,127
Capital One Financial Corp.	3.200%	1/30/23	15,395	15,829
Capital One Financial Corp.	3.500%	6/15/23	4,728	4,907
Capital One Financial Corp.	3.900%	1/29/24	6,400	6,789
Capital One Financial Corp.	3.750%	4/24/24	8,784	9,217
Capital One Financial Corp.	3.300%	10/30/24	10,100	10,420
Capital One Financial Corp.	3.200%	2/5/25	4,435	4,569
Capital One Financial Corp.	4.250%	4/30/25	6,850	7,452
Capital One Financial Corp.	4.200%	10/29/25	13,435	14,439
Capital One Financial Corp.	3.750%	7/28/26	18,200	19,079
Capital One Financial Corp.	3.750%	3/9/27	8,493	9,014
Capital One Financial Corp.	3.800%	1/31/28	16,811	18,058
Capital One NA	2.950%	7/23/21	10,781	10,932
Capital One NA	2.250%	9/13/21	17,700	17,755
Capital One NA	2.650%	8/8/22	15,050	15,272
Capital One NA	2.150%	9/6/22	16,875	16,893
Citibank NA	2.850%	2/12/21	13,640	13,750
Citibank NA	3.400%	7/23/21	17,100	17,443
4 Citibank NA	3.165%	2/19/22	22,400	22,677

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
4	Citibank NA	2.844%	5/20/22	30,200	30,570
	Citigroup Inc.	2.700%	3/30/21	42,460	42,767
	Citigroup Inc.	2.350%	8/2/21	8,877	8,921
	Citigroup Inc.	2.900%	12/8/21	54,553	55,364
	Citigroup Inc.	4.500%	1/14/22	36,033	37,743
	Citigroup Inc.	2.750%	4/25/22	4,483	4,555
	Citigroup Inc.	4.050%	7/30/22	10,570	11,042
	Citigroup Inc.	2.700%	10/27/22	10,570	10,739
4	Citigroup Inc.	2.312%	11/4/22	8,850	8,873
4	Citigroup Inc.	3.142%	1/24/23	23,300	23,693
	Citigroup Inc.	3.375%	3/1/23	6,300	6,517
	Citigroup Inc.	3.500%	5/15/23	15,073	15,623
4	Citigroup Inc.	2.876%	7/24/23	16,645	16,927
	Citigroup Inc.	3.875%	10/25/23	14,485	15,381
4	Citigroup Inc.	4.044%	6/1/24	15,963	16,895
	Citigroup Inc.	3.750%	6/16/24	20,932	22,226
	Citigroup Inc.	4.000%	8/5/24	16,899	18,023
	Citigroup Inc.	3.875%	3/26/25	11,188	11,791
4	Citigroup Inc.	3.352%	4/24/25	21,225	22,075
	Citigroup Inc.	3.300%	4/27/25	3,207	3,365
	Citigroup Inc.	4.400%	6/10/25	55,869	60,685
	Citigroup Inc.	5.500%	9/13/25	11,968	13,663
	Citigroup Inc.	3.700%	1/12/26	21,610	22,989
	Citigroup Inc.	4.600%	3/9/26	23,267	25,628
	Citigroup Inc.	3.400%	5/1/26	13,289	13,882
	Citigroup Inc.	3.200%	10/21/26	44,897	46,445
	Citigroup Inc.	4.450%	9/29/27	51,523	56,655
4	Citigroup Inc.	3.887%	1/10/28	15,806	16,939
4	Citigroup Inc.	3.668%	7/24/28	41,104	43,649
	Citigroup Inc.	4.125%	7/25/28	5,700	6,185
4	Citigroup Inc.	3.520%	10/27/28	43,950	46,149
4	Citigroup Inc.	4.075%	4/23/29	15,440	16,883
4	Citigroup Inc.	3.980%	3/20/30	16,100	17,588
4	Citigroup Inc.	2.976%	11/5/30	10,000	10,155
	Citigroup Inc.	6.625%	6/15/32	4,670	6,256
	Citigroup Inc.	5.875%	2/22/33	2,175	2,665
	Citigroup Inc.	6.000%	10/31/33	10,556	13,573
	Citigroup Inc.	6.125%	8/25/36	13,964	18,063
4	Citigroup Inc.	3.878%	1/24/39	24,650	26,969
	Citigroup Inc.	8.125%	7/15/39	26,330	43,948
	Citigroup Inc.	5.875%	1/30/42	14,718	20,753
	Citigroup Inc.	6.675%	9/13/43	6,619	9,662
	Citigroup Inc.	4.950%	11/7/43	5,019	5,511
	Citigroup Inc.	5.300%	5/6/44	10,969	13,906
	Citigroup Inc.	4.650%	7/30/45	13,978	17,170
	Citigroup Inc.	4.750%	5/18/46	26,337	31,533
4	Citigroup Inc.	4.281%	4/24/48	12,708	14,932
	Citigroup Inc.	4.650%	7/23/48	21,725	27,084
	Citizens Bank NA	2.550%	5/13/21	7,355	7,401
	Citizens Bank NA	2.650%	5/26/22	9,175	9,302
	Citizens Bank NA	3.700%	3/29/23	5,065	5,292
	Citizens Financial Group Inc.	2.375%	7/28/21	1,750	1,754
	Citizens Financial Group Inc.	4.300%	12/3/25	6,003	6,443
	Citizens Financial Group Inc.	2.850%	7/27/26	25,950	26,362
	Comerica Bank	2.500%	7/23/24	1,000	1,011
	Comerica Bank	4.000%	7/27/25	50	53
	Comerica Inc.	3.700%	7/31/23	12,135	12,737
	Commonwealth Bank of Australia	2.550%	3/15/21	10,795	10,860
7	Commonwealth Bank of Australia	2.750%	3/10/22	15,000	15,253
7	Commonwealth Bank of Australia	3.350%	6/4/24	45,950	48,025
7	Commonwealth Bank of Australia	3.900%	7/12/47	50	54
	Cooperatieve Rabobank UA	4.500%	1/11/21	150	154
	Cooperatieve Rabobank UA	2.500%	1/19/21	48,950	49,177
	Cooperatieve Rabobank UA	3.125%	4/26/21	530	538

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Cooperatieve Rabobank UA	2.750%	1/10/22	12,823	13,005
Cooperatieve Rabobank UA	3.875%	2/8/22	41,863	43,592
Cooperatieve Rabobank UA	3.950%	11/9/22	40,748	42,506
Cooperatieve Rabobank UA	4.625%	12/1/23	17,740	19,232
Cooperatieve Rabobank UA	3.375%	5/21/25	19,409	20,508
Cooperatieve Rabobank UA	4.375%	8/4/25	15,053	16,282
Cooperatieve Rabobank UA	3.750%	7/21/26	12,005	12,497
Cooperatieve Rabobank UA	5.250%	5/24/41	10,848	14,764
Cooperatieve Rabobank UA	5.750%	12/1/43	11,625	15,294
Cooperatieve Rabobank UA	5.250%	8/4/45	11,920	14,969
Credit Suisse AG	3.000%	10/29/21	30,094	30,651
Credit Suisse AG	2.100%	11/12/21	5,725	5,738
Credit Suisse AG	3.625%	9/9/24	29,329	31,137
7 Credit Suisse Group AG	3.574%	1/9/23	7,525	7,722
7 Credit Suisse Group AG	4.282%	1/9/28	25,500	27,614
Credit Suisse Group Funding Guernsey Ltd.	3.125%	12/10/20	12,900	13,014
Credit Suisse Group Funding Guernsey Ltd.	3.450%	4/16/21	37,145	37,698
Credit Suisse Group Funding Guernsey Ltd.	3.800%	9/15/22	19,750	20,527
Credit Suisse Group Funding Guernsey Ltd.	3.800%	6/9/23	13,460	14,081
Credit Suisse Group Funding Guernsey Ltd.	3.750%	3/26/25	32,493	34,339
Credit Suisse Group Funding Guernsey Ltd.	4.550%	4/17/26	1,250	1,386
Credit Suisse Group Funding Guernsey Ltd.	4.875%	5/15/45	19,258	24,192
Credit Suisse USA Inc.	7.125%	7/15/32	11,179	16,391
Deutsche Bank AG	3.125%	1/13/21	11,907	11,933
Deutsche Bank AG	3.150%	1/22/21	12,390	12,440
Deutsche Bank AG	4.250%	2/4/21	3,975	4,028
Deutsche Bank AG	3.375%	5/12/21	10,979	11,048
Deutsche Bank AG	4.250%	10/14/21	23,226	23,876
Deutsche Bank AG	5.000%	2/14/22	4,850	5,063
Deutsche Bank AG	3.300%	11/16/22	27,156	27,421
Deutsche Bank AG	3.950%	2/27/23	25,000	25,559
Deutsche Bank AG	3.700%	5/30/24	40,960	41,807
Deutsche Bank AG	4.100%	1/13/26	8,410	8,578
Discover Bank	3.200%	8/9/21	4,701	4,776
Discover Bank	3.350%	2/6/23	10,365	10,671
Discover Bank	4.200%	8/8/23	19,274	20,474
Discover Bank	2.450%	9/12/24	8,040	7,997
Discover Bank	4.250%	3/13/26	2,675	2,889
Discover Bank	3.450%	7/27/26	9,740	10,102
4 Discover Bank	4.682%	8/9/28	4,450	4,643
Discover Bank	4.650%	9/13/28	10,075	11,293
Discover Financial Services	5.200%	4/27/22	3,817	4,068
Discover Financial Services	3.850%	11/21/22	10,640	11,114
Discover Financial Services	3.950%	11/6/24	6,950	7,365
Discover Financial Services	3.750%	3/4/25	7,320	7,726
Discover Financial Services	4.500%	1/30/26	6,800	7,437
Discover Financial Services	4.100%	2/9/27	9,300	9,969
Fifth Third Bancorp	3.500%	3/15/22	5,403	5,566
Fifth Third Bancorp	4.300%	1/16/24	11,774	12,630
Fifth Third Bancorp	3.650%	1/25/24	14,940	15,716
Fifth Third Bancorp	2.375%	1/28/25	5,225	5,221
Fifth Third Bancorp	3.950%	3/14/28	8,110	8,907
Fifth Third Bancorp	8.250%	3/1/38	11,167	17,167
Fifth Third Bank	2.250%	6/14/21	25,729	25,830
Fifth Third Bank	3.350%	7/26/21	6,550	6,686
Fifth Third Bank	2.875%	10/1/21	7,604	7,716
Fifth Third Bank	3.950%	7/28/25	9,450	10,248
Fifth Third Bank	3.850%	3/15/26	9,932	10,551
First Horizon National Corp.	3.500%	12/15/20	5,513	5,570
First Republic Bank	2.500%	6/6/22	11,850	11,958
First Republic Bank	4.375%	8/1/46	2,425	2,626
First Republic Bank	4.625%	2/13/47	2,975	3,435
FirstMerit Bank NA	4.270%	11/25/26	5,750	6,159
Goldman Sachs Capital I	6.345%	2/15/34	13,025	16,916

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Goldman Sachs Group Inc.	2.600%	12/27/20	1,850	1,853
Goldman Sachs Group Inc.	2.875%	2/25/21	17,207	17,369
Goldman Sachs Group Inc.	2.625%	4/25/21	22,662	22,819
Goldman Sachs Group Inc.	5.250%	7/27/21	25,019	26,228
Goldman Sachs Group Inc.	2.350%	11/15/21	23,550	23,631
Goldman Sachs Group Inc.	5.750%	1/24/22	60,973	65,250
Goldman Sachs Group Inc.	3.000%	4/26/22	36,919	37,404
4 Goldman Sachs Group Inc.	2.876%	10/31/22	80,615	81,587
Goldman Sachs Group Inc.	3.625%	1/22/23	31,359	32,555
Goldman Sachs Group Inc.	3.200%	2/23/23	16,955	17,432
4 Goldman Sachs Group Inc.	2.908%	6/5/23	25,891	26,294
4 Goldman Sachs Group Inc.	2.905%	7/24/23	30,807	31,284
Goldman Sachs Group Inc.	3.625%	2/20/24	16,700	17,528
Goldman Sachs Group Inc.	4.000%	3/3/24	61,846	65,671
Goldman Sachs Group Inc.	3.850%	7/8/24	14,607	15,403
Goldman Sachs Group Inc.	3.500%	1/23/25	36,819	38,649
Goldman Sachs Group Inc.	3.750%	5/22/25	2,648	2,803
4 Goldman Sachs Group Inc.	3.272%	9/29/25	59,303	61,202
Goldman Sachs Group Inc.	4.250%	10/21/25	14,020	15,201
Goldman Sachs Group Inc.	3.750%	2/25/26	32,209	34,119
Goldman Sachs Group Inc.	3.500%	11/16/26	40,295	42,027
Goldman Sachs Group Inc.	5.950%	1/15/27	9,878	11,790
Goldman Sachs Group Inc.	3.850%	1/26/27	36,623	38,931
4 Goldman Sachs Group Inc.	3.691%	6/5/28	30,665	32,526
4 Goldman Sachs Group Inc.	3.814%	4/23/29	57,860	61,899
4 Goldman Sachs Group Inc.	4.223%	5/1/29	16,820	18,477
Goldman Sachs Group Inc.	6.125%	2/15/33	300	405
Goldman Sachs Group Inc.	6.450%	5/1/36	19,324	25,564
Goldman Sachs Group Inc.	6.750%	10/1/37	42,962	59,550
4 Goldman Sachs Group Inc.	4.017%	10/31/38	28,584	30,912
4 Goldman Sachs Group Inc.	4.411%	4/23/39	35,355	40,122
Goldman Sachs Group Inc.	6.250%	2/1/41	31,437	43,879
Goldman Sachs Group Inc.	4.800%	7/8/44	31,328	37,917
Goldman Sachs Group Inc.	5.150%	5/22/45	29,619	36,255
Goldman Sachs Group Inc.	4.750%	10/21/45	179	218
HSBC Bank USA NA	7.000%	1/15/39	8,759	12,768
HSBC Holdings plc	3.400%	3/8/21	51,785	52,554
HSBC Holdings plc	5.100%	4/5/21	29,395	30,453
HSBC Holdings plc	2.950%	5/25/21	51,596	52,219
HSBC Holdings plc	2.650%	1/5/22	34,588	34,965
HSBC Holdings plc	4.875%	1/14/22	3,760	3,963
HSBC Holdings plc	4.000%	3/30/22	7,301	7,597
4 HSBC Holdings plc	3.262%	3/13/23	28,357	28,974
HSBC Holdings plc	3.600%	5/25/23	25,575	26,597
4 HSBC Holdings plc	3.033%	11/22/23	6,939	7,081
HSBC Holdings plc	4.250%	3/14/24	32,413	34,398
4 HSBC Holdings plc	3.950%	5/18/24	23,250	24,381
4 HSBC Holdings plc	3.803%	3/11/25	30,816	32,340
HSBC Holdings plc	4.250%	8/18/25	5,607	5,997
4 HSBC Holdings plc	2.633%	11/7/25	9,175	9,153
HSBC Holdings plc	4.300%	3/8/26	39,815	43,258
HSBC Holdings plc	3.900%	5/25/26	46,460	49,464
4 HSBC Holdings plc	4.292%	9/12/26	50,727	54,479
HSBC Holdings plc	4.375%	11/23/26	17,141	18,535
4 HSBC Holdings plc	4.041%	3/13/28	32,403	34,571
4 HSBC Holdings plc	4.583%	6/19/29	20,500	22,870
4 HSBC Holdings plc	3.973%	5/22/30	15,300	16,435
HSBC Holdings plc	7.625%	5/17/32	5,320	7,352
HSBC Holdings plc	7.350%	11/27/32	2,040	2,830
HSBC Holdings plc	6.500%	5/2/36	16,629	22,608
HSBC Holdings plc	6.500%	9/15/37	42,595	58,094
HSBC Holdings plc	6.800%	6/1/38	6,219	8,844
HSBC Holdings plc	6.100%	1/14/42	3,198	4,536
HSBC Holdings plc	5.250%	3/14/44	26,403	33,420

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	HSBC USA Inc.	3.500%	6/23/24	12,402	13,122
	Huntington Bancshares Inc.	7.000%	12/15/20	4,200	4,386
	Huntington Bancshares Inc.	3.150%	3/14/21	4,275	4,320
	Huntington Bancshares Inc.	2.300%	1/14/22	10,218	10,256
	Huntington Bancshares Inc.	2.625%	8/6/24	2,250	2,281
	Huntington Bancshares Inc.	4.000%	5/15/25	6,132	6,604
	Huntington National Bank	3.250%	5/14/21	9,500	9,654
	Huntington National Bank	3.125%	4/1/22	5,350	5,455
	Huntington National Bank	2.500%	8/7/22	13,900	14,056
	Huntington National Bank	3.550%	10/6/23	6,470	6,773
	ING Groep NV	3.150%	3/29/22	7,607	7,764
	ING Groep NV	4.100%	10/2/23	15,950	16,909
	ING Groep NV	3.550%	4/9/24	16,610	17,388
	ING Groep NV	3.950%	3/29/27	14,067	15,126
	ING Groep NV	4.550%	10/2/28	12,425	14,087
	ING Groep NV	4.050%	4/9/29	11,570	12,685
7	Intesa Sanpaolo SPA	6.500%	2/24/21	100	104
	JPMorgan Chase & Co.	2.550%	3/1/21	22,303	22,428
	JPMorgan Chase & Co.	4.625%	5/10/21	7,736	8,011
	JPMorgan Chase & Co.	2.400%	6/7/21	13,520	13,604
	JPMorgan Chase & Co.	2.295%	8/15/21	58,480	58,583
	JPMorgan Chase & Co.	4.350%	8/15/21	26,088	27,057
	JPMorgan Chase & Co.	4.500%	1/24/22	39,768	41,704
4	JPMorgan Chase & Co.	3.514%	6/18/22	16,625	16,977
	JPMorgan Chase & Co.	3.250%	9/23/22	22,197	22,941
	JPMorgan Chase & Co.	2.972%	1/15/23	48,046	48,983
	JPMorgan Chase & Co.	3.200%	1/25/23	50,978	52,581
4	JPMorgan Chase & Co.	3.207%	4/1/23	17,605	17,988
4	JPMorgan Chase & Co.	2.776%	4/25/23	21,615	21,871
	JPMorgan Chase & Co.	3.375%	5/1/23	31,599	32,804
	JPMorgan Chase & Co.	2.700%	5/18/23	5,016	5,108
	JPMorgan Chase & Co.	3.875%	2/1/24	20,752	22,196
4	JPMorgan Chase & Co.	3.559%	4/23/24	31,603	32,937
	JPMorgan Chase & Co.	3.625%	5/13/24	43,367	45,834
4	JPMorgan Chase & Co.	3.797%	7/23/24	14,750	15,541
	JPMorgan Chase & Co.	3.875%	9/10/24	34,622	37,028
4	JPMorgan Chase & Co.	4.023%	12/5/24	22,250	23,706
	JPMorgan Chase & Co.	3.125%	1/23/25	29,012	30,263
4	JPMorgan Chase & Co.	3.220%	3/1/25	31,236	32,267
	JPMorgan Chase & Co.	3.900%	7/15/25	33,618	36,266
4	JPMorgan Chase & Co.	2.301%	10/15/25	24,065	24,035
	JPMorgan Chase & Co.	3.300%	4/1/26	60,462	63,373
	JPMorgan Chase & Co.	3.200%	6/15/26	30,580	31,834
	JPMorgan Chase & Co.	2.950%	10/1/26	33,607	34,543
	JPMorgan Chase & Co.	4.125%	12/15/26	23,505	25,717
4	JPMorgan Chase & Co.	3.960%	1/29/27	28,320	30,645
	JPMorgan Chase & Co.	4.250%	10/1/27	12,337	13,640
	JPMorgan Chase & Co.	3.625%	12/1/27	11,318	11,884
4	JPMorgan Chase & Co.	3.782%	2/1/28	42,266	45,392
4	JPMorgan Chase & Co.	3.540%	5/1/28	34,391	36,427
4	JPMorgan Chase & Co.	3.509%	1/23/29	39,125	41,467
4	JPMorgan Chase & Co.	4.005%	4/23/29	13,095	14,334
4	JPMorgan Chase & Co.	4.203%	7/23/29	10,913	12,151
4	JPMorgan Chase & Co.	4.452%	12/5/29	3,375	3,839
4	JPMorgan Chase & Co.	3.702%	5/6/30	16,200	17,445
	JPMorgan Chase & Co.	8.750%	9/1/30	1,100	1,605
4	JPMorgan Chase & Co.	2.739%	10/15/30	44,150	44,150
	JPMorgan Chase & Co.	6.400%	5/15/38	18,237	26,297
4	JPMorgan Chase & Co.	3.882%	7/24/38	31,978	35,361
	JPMorgan Chase & Co.	5.500%	10/15/40	37,850	50,598
	JPMorgan Chase & Co.	5.600%	7/15/41	6,810	9,322
	JPMorgan Chase & Co.	5.400%	1/6/42	10,131	13,702
	JPMorgan Chase & Co.	5.625%	8/16/43	8,097	10,859
	JPMorgan Chase & Co.	4.850%	2/1/44	3,964	5,069

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
4	JPMorgan Chase & Co.	4.950%	6/1/45	10,788	13,587
4	JPMorgan Chase & Co.	4.260%	2/22/48	22,558	26,437
4	JPMorgan Chase & Co.	4.032%	7/24/48	25,002	28,315
4	JPMorgan Chase & Co.	3.964%	11/15/48	78,711	88,256
4	JPMorgan Chase & Co.	3.897%	1/23/49	30,300	33,890
	KeyBank NA	3.350%	6/15/21	5,560	5,675
	KeyBank NA	2.500%	11/22/21	3,619	3,659
	KeyBank NA	2.400%	6/9/22	3,145	3,179
	KeyBank NA	2.300%	9/14/22	10,100	10,198
	KeyBank NA	3.375%	3/7/23	7,425	7,717
	KeyBank NA	3.300%	6/1/25	7,726	8,137
	KeyBank NA	3.400%	5/20/26	12,750	13,230
4	KeyBank NA	3.180%	10/15/27	4,525	4,616
	KeyBank NA	6.950%	2/1/28	1,740	2,196
	KeyCorp	5.100%	3/24/21	10,297	10,679
	KeyCorp	4.150%	10/29/25	7,000	7,661
	KeyCorp	4.100%	4/30/28	15,050	16,421
	KeyCorp	2.550%	10/1/29	14,125	13,811
	Lloyds Bank plc	6.375%	1/21/21	11,075	11,522
	Lloyds Bank plc	3.300%	5/7/21	5,600	5,689
	Lloyds Bank plc	3.500%	5/14/25	1,100	1,155
	Lloyds Banking Group plc	3.100%	7/6/21	210	213
	Lloyds Banking Group plc	3.000%	1/11/22	4,456	4,524
4	Lloyds Banking Group plc	2.858%	3/17/23	14,275	14,411
	Lloyds Banking Group plc	4.050%	8/16/23	34,900	36,826
4	Lloyds Banking Group plc	2.907%	11/7/23	21,230	21,537
	Lloyds Banking Group plc	3.900%	3/12/24	11,050	11,643
	Lloyds Banking Group plc	4.500%	11/4/24	15,361	16,378
	Lloyds Banking Group plc	4.450%	5/8/25	7,000	7,628
	Lloyds Banking Group plc	4.582%	12/10/25	38,255	41,283
	Lloyds Banking Group plc	4.650%	3/24/26	12,532	13,563
	Lloyds Banking Group plc	3.750%	1/11/27	9,032	9,476
	Lloyds Banking Group plc	4.375%	3/22/28	34,195	37,645
	Lloyds Banking Group plc	4.550%	8/16/28	16,275	18,174
4	Lloyds Banking Group plc	3.574%	11/7/28	20,800	21,633
	Lloyds Banking Group plc	5.300%	12/1/45	5,919	7,190
	Lloyds Banking Group plc	4.344%	1/9/48	17,835	19,268
	M&T Bank Corp.	3.550%	7/26/23	7,250	7,618
	Manufacturers & Traders Trust Co.	2.625%	1/25/21	3,925	3,942
	Manufacturers & Traders Trust Co.	2.500%	5/18/22	2,145	2,169
	Manufacturers & Traders Trust Co.	2.900%	2/6/25	9,151	9,403
	Mitsubishi UFJ Financial Group Inc.	2.950%	3/1/21	21,903	22,118
	Mitsubishi UFJ Financial Group Inc.	3.535%	7/26/21	7,950	8,128
	Mitsubishi UFJ Financial Group Inc.	2.190%	9/13/21	31,790	31,836
	Mitsubishi UFJ Financial Group Inc.	3.218%	3/7/22	13,800	14,122
	Mitsubishi UFJ Financial Group Inc.	2.623%	7/18/22	13,300	13,471
	Mitsubishi UFJ Financial Group Inc.	2.665%	7/25/22	25,475	25,839
	Mitsubishi UFJ Financial Group Inc.	3.455%	3/2/23	12,500	12,952
	Mitsubishi UFJ Financial Group Inc.	3.761%	7/26/23	24,065	25,278
	Mitsubishi UFJ Financial Group Inc.	2.527%	9/13/23	3,350	3,372
	Mitsubishi UFJ Financial Group Inc.	3.407%	3/7/24	25,720	26,817
	Mitsubishi UFJ Financial Group Inc.	2.801%	7/18/24	12,575	12,805
	Mitsubishi UFJ Financial Group Inc.	3.777%	3/2/25	14,000	14,877
	Mitsubishi UFJ Financial Group Inc.	3.850%	3/1/26	34,185	36,670
	Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	9,525	9,585
	Mitsubishi UFJ Financial Group Inc.	3.677%	2/22/27	52,881	56,124
	Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	26,011	26,954
	Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	15,350	16,665
	Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	5,150	5,678
	Mitsubishi UFJ Financial Group Inc.	3.741%	3/7/29	16,590	17,818
	Mitsubishi UFJ Financial Group Inc.	3.195%	7/18/29	20,000	20,678
	Mitsubishi UFJ Financial Group Inc.	4.286%	7/26/38	3,000	3,451
	Mitsubishi UFJ Financial Group Inc.	4.153%	3/7/39	1,550	1,749
	Mitsubishi UFJ Financial Group Inc.	3.751%	7/18/39	12,000	13,145

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Mizuho Financial Group Inc.	2.273%	9/13/21	550	551
Mizuho Financial Group Inc.	2.953%	2/28/22	500	509
Mizuho Financial Group Inc.	2.601%	9/11/22	500	506
Mizuho Financial Group Inc.	3.549%	3/5/23	13,200	13,744
4 Mizuho Financial Group Inc.	2.721%	7/16/23	25,900	26,149
4 Mizuho Financial Group Inc.	3.922%	9/11/24	11,060	11,596
4 Mizuho Financial Group Inc.	2.839%	7/16/25	26,800	27,028
4 Mizuho Financial Group Inc.	2.555%	9/13/25	15,525	15,484
Mizuho Financial Group Inc.	3.663%	2/28/27	2,100	2,221
Mizuho Financial Group Inc.	4.018%	3/5/28	20,525	22,339
4 Mizuho Financial Group Inc.	4.254%	9/11/29	15,000	16,605
4 Mizuho Financial Group Inc.	3.153%	7/16/30	30,205	30,844
4 Mizuho Financial Group Inc.	2.869%	9/13/30	9,435	9,495
Morgan Stanley	5.750%	1/25/21	23,535	24,399
Morgan Stanley	2.500%	4/21/21	5,924	5,950
Morgan Stanley	5.500%	7/28/21	13,616	14,333
Morgan Stanley	2.625%	11/17/21	35,817	36,219
Morgan Stanley	2.750%	5/19/22	33,941	34,533
Morgan Stanley	4.875%	11/1/22	22,638	24,241
Morgan Stanley	3.125%	1/23/23	13,885	14,261
Morgan Stanley	3.750%	2/25/23	66,535	69,489
Morgan Stanley	4.100%	5/22/23	22,036	23,190
4 Morgan Stanley	3.737%	4/24/24	22,100	23,013
Morgan Stanley	3.875%	4/29/24	38,463	40,801
Morgan Stanley	3.700%	10/23/24	49,444	52,375
Morgan Stanley	4.000%	7/23/25	52,943	57,255
Morgan Stanley	5.000%	11/24/25	22,714	25,505
Morgan Stanley	3.875%	1/27/26	41,091	44,075
Morgan Stanley	3.125%	7/27/26	34,300	35,305
Morgan Stanley	6.250%	8/9/26	12,332	14,972
Morgan Stanley	4.350%	9/8/26	28,900	31,549
Morgan Stanley	3.625%	1/20/27	23,560	25,016
Morgan Stanley	3.950%	4/23/27	14,404	15,398
4 Morgan Stanley	3.591%	7/22/28	46,005	48,737
4 Morgan Stanley	3.772%	1/24/29	10,920	11,730
4 Morgan Stanley	4.431%	1/23/30	13,175	14,868
Morgan Stanley	7.250%	4/1/32	8,587	12,326
4 Morgan Stanley	3.971%	7/22/38	21,907	24,295
4 Morgan Stanley	4.457%	4/22/39	22,750	26,775
Morgan Stanley	6.375%	7/24/42	35,237	51,878
Morgan Stanley	4.300%	1/27/45	42,196	49,551
Morgan Stanley	4.375%	1/22/47	3,785	4,522
MUFG Americas Holdings Corp.	3.500%	6/18/22	16,668	17,249
MUFG Americas Holdings Corp.	3.000%	2/10/25	7,100	7,212
MUFG Union Bank NA	3.150%	4/1/22	39,471	40,356
MUFG Union Bank NA	2.100%	12/9/22	13,900	13,928
National Australia Bank Ltd.	2.625%	1/14/21	8,647	8,697
National Australia Bank Ltd.	1.875%	7/12/21	9,684	9,671
National Australia Bank Ltd.	3.375%	9/20/21	20,000	20,481
National Australia Bank Ltd.	3.700%	11/4/21	11,030	11,380
National Australia Bank Ltd.	2.800%	1/10/22	6,004	6,099
National Australia Bank Ltd.	2.500%	5/22/22	8,774	8,879
National Australia Bank Ltd.	3.000%	1/20/23	1,050	1,075
National Australia Bank Ltd.	2.875%	4/12/23	1,750	1,788
National Australia Bank Ltd.	3.625%	6/20/23	12,000	12,555
National Australia Bank Ltd.	3.375%	1/14/26	6,752	7,074
National Australia Bank Ltd.	2.500%	7/12/26	20,034	20,112
Northern Trust Corp.	3.375%	8/23/21	1,993	2,040
Northern Trust Corp.	2.375%	8/2/22	5,710	5,759
Northern Trust Corp.	3.950%	10/30/25	8,975	9,661
Northern Trust Corp.	3.650%	8/3/28	5,500	5,941
Northern Trust Corp.	3.150%	5/3/29	8,950	9,421
4 Northern Trust Corp.	3.375%	5/8/32	3,850	3,901
People's United Bank NA	4.000%	7/15/24	3,850	4,007

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	People's United Financial Inc.	3.650%	12/6/22	6,175	6,413
	PNC Bank NA	2.150%	4/29/21	31,086	31,149
	PNC Bank NA	2.550%	12/9/21	6,050	6,100
	PNC Bank NA	2.625%	2/17/22	19,500	19,702
4	PNC Bank NA	2.232%	7/22/22	5,000	5,010
	PNC Bank NA	2.450%	7/28/22	2,500	2,523
	PNC Bank NA	2.700%	11/1/22	9,584	9,676
4	PNC Bank NA	2.028%	12/9/22	3,285	3,288
	PNC Bank NA	2.950%	1/30/23	10,277	10,484
	PNC Bank NA	3.800%	7/25/23	16,478	17,253
	PNC Bank NA	3.300%	10/30/24	6,303	6,555
	PNC Bank NA	2.950%	2/23/25	9,710	9,929
	PNC Bank NA	3.250%	6/1/25	17,751	18,591
	PNC Bank NA	3.100%	10/25/27	10,265	10,707
	PNC Bank NA	3.250%	1/22/28	5,050	5,302
	PNC Bank NA	4.050%	7/26/28	8,250	9,056
	PNC Bank NA	2.700%	10/22/29	3,300	3,280
	PNC Financial Services Group Inc.	2.854%	11/9/22	16,055	16,335
	PNC Financial Services Group Inc.	3.500%	1/23/24	23,445	24,607
	PNC Financial Services Group Inc.	3.900%	4/29/24	21,232	22,313
	PNC Financial Services Group Inc.	3.150%	5/19/27	10,409	10,756
	PNC Financial Services Group Inc.	3.450%	4/23/29	28,765	30,566
	PNC Funding Corp.	3.300%	3/8/22	8,184	8,406
	Regions Bank	2.750%	4/1/21	5,054	5,089
4	Regions Bank	3.374%	8/13/21	5,500	5,541
	Regions Bank	6.450%	6/26/37	4,491	5,767
	Regions Financial Corp.	2.750%	8/14/22	5,479	5,573
	Regions Financial Corp.	3.800%	8/14/23	11,075	11,676
	Regions Financial Corp.	7.375%	12/10/37	3,950	5,581
	Royal Bank of Canada	2.500%	1/19/21	13,542	13,601
	Royal Bank of Canada	3.200%	4/30/21	21,950	22,339
	Royal Bank of Canada	2.750%	2/1/22	13,991	14,223
	Royal Bank of Canada	2.800%	4/29/22	19,620	19,991
	Royal Bank of Canada	3.700%	10/5/23	8,520	8,984
	Royal Bank of Canada	2.550%	7/16/24	9,165	9,301
	Royal Bank of Canada	2.250%	11/1/24	33,700	33,856
	Royal Bank of Canada	4.650%	1/27/26	11,818	13,117
	Royal Bank of Scotland Group plc	6.125%	12/15/22	5,642	6,172
4	Royal Bank of Scotland Group plc	3.498%	5/15/23	13,990	14,286
	Royal Bank of Scotland Group plc	6.100%	6/10/23	10,000	10,988
	Royal Bank of Scotland Group plc	3.875%	9/12/23	44,254	46,259
	Royal Bank of Scotland Group plc	6.000%	12/19/23	8,125	9,031
	Royal Bank of Scotland Group plc	5.125%	5/28/24	29,803	32,269
4	Royal Bank of Scotland Group plc	4.519%	6/25/24	21,820	23,126
4	Royal Bank of Scotland Group plc	4.269%	3/22/25	4,050	4,296
	Royal Bank of Scotland Group plc	4.800%	4/5/26	4,731	5,241
4	Royal Bank of Scotland Group plc	4.892%	5/18/29	35,600	40,133
4	Royal Bank of Scotland Group plc	3.754%	11/1/29	2,750	2,805
4	Royal Bank of Scotland Group plc	5.076%	1/27/30	40,500	46,460
4	Royal Bank of Scotland Group plc	4.445%	5/8/30	10,050	11,061
	Santander Holdings USA Inc.	3.400%	1/18/23	12,900	13,222
	Santander Holdings USA Inc.	3.500%	6/7/24	5,000	5,139
	Santander Holdings USA Inc.	4.500%	7/17/25	9,475	10,188
7	Santander Holdings USA Inc.	3.244%	10/5/26	42,500	42,696
	Santander Holdings USA Inc.	4.400%	7/13/27	16,844	18,149
	Santander UK Group Holdings plc	3.125%	1/8/21	18,025	18,173
	Santander UK Group Holdings plc	2.875%	8/5/21	11,549	11,661
	Santander UK Group Holdings plc	3.571%	1/10/23	8,361	8,551
4	Santander UK Group Holdings plc	4.796%	11/15/24	9,550	10,297
4	Santander UK Group Holdings plc	3.823%	11/3/28	7,273	7,637
	Santander UK plc	3.400%	6/1/21	15,700	16,014
	Santander UK plc	3.750%	11/15/21	6,525	6,723
	Santander UK plc	4.000%	3/13/24	23,128	24,633
	Santander UK plc	2.875%	6/18/24	13,800	14,084

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Skandinaviska Enskilda Banken AB	2.625%	3/15/21	13,140	13,226
	Skandinaviska Enskilda Banken AB	1.875%	9/13/21	31,400	31,289
	Skandinaviska Enskilda Banken AB	2.800%	3/11/22	8,650	8,776
	State Street Corp.	4.375%	3/7/21	2,255	2,320
	State Street Corp.	1.950%	5/19/21	10,145	10,152
4	State Street Corp.	2.653%	5/15/23	9,320	9,463
	State Street Corp.	3.100%	5/15/23	9,503	9,758
	State Street Corp.	3.700%	11/20/23	8,158	8,671
4	State Street Corp.	3.776%	12/3/24	10,800	11,384
	State Street Corp.	3.300%	12/16/24	15,300	16,133
	State Street Corp.	3.550%	8/18/25	19,466	20,919
4	State Street Corp.	2.354%	11/1/25	8,225	8,235
	State Street Corp.	2.650%	5/19/26	9,965	10,116
4	State Street Corp.	4.141%	12/3/29	4,055	4,527
4	State Street Corp.	3.031%	11/1/34	17,400	17,355
	Sumitomo Mitsui Banking Corp.	3.200%	7/18/22	5,837	5,996
	Sumitomo Mitsui Banking Corp.	3.000%	1/18/23	550	560
	Sumitomo Mitsui Banking Corp.	3.950%	7/19/23	9,998	10,562
	Sumitomo Mitsui Banking Corp.	3.950%	1/10/24	9,850	10,422
	Sumitomo Mitsui Banking Corp.	3.400%	7/11/24	7,050	7,361
	Sumitomo Mitsui Banking Corp.	3.650%	7/23/25	3,100	3,296
	Sumitomo Mitsui Financial Group Inc.	2.934%	3/9/21	7,338	7,423
	Sumitomo Mitsui Financial Group Inc.	2.058%	7/14/21	5,325	5,331
	Sumitomo Mitsui Financial Group Inc.	2.442%	10/19/21	10,729	10,801
	Sumitomo Mitsui Financial Group Inc.	2.846%	1/11/22	10,244	10,392
	Sumitomo Mitsui Financial Group Inc.	2.784%	7/12/22	19,458	19,787
	Sumitomo Mitsui Financial Group Inc.	2.778%	10/18/22	9,804	9,954
	Sumitomo Mitsui Financial Group Inc.	3.102%	1/17/23	15,385	15,735
	Sumitomo Mitsui Financial Group Inc.	3.748%	7/19/23	9,850	10,321
	Sumitomo Mitsui Financial Group Inc.	3.936%	10/16/23	13,500	14,278
7	Sumitomo Mitsui Financial Group Inc.	4.436%	4/2/24	50	53
	Sumitomo Mitsui Financial Group Inc.	2.696%	7/16/24	26,900	27,263
	Sumitomo Mitsui Financial Group Inc.	2.448%	9/27/24	40,000	40,061
	Sumitomo Mitsui Financial Group Inc.	3.784%	3/9/26	21,118	22,489
	Sumitomo Mitsui Financial Group Inc.	2.632%	7/14/26	13,394	13,413
	Sumitomo Mitsui Financial Group Inc.	3.010%	10/19/26	11,600	11,815
	Sumitomo Mitsui Financial Group Inc.	3.446%	1/11/27	11,105	11,619
	Sumitomo Mitsui Financial Group Inc.	3.364%	7/12/27	16,308	16,983
	Sumitomo Mitsui Financial Group Inc.	3.544%	1/17/28	15,350	16,204
	Sumitomo Mitsui Financial Group Inc.	3.944%	7/19/28	29,850	32,537
	Sumitomo Mitsui Financial Group Inc.	4.306%	10/16/28	6,210	6,926
	Sumitomo Mitsui Financial Group Inc.	3.040%	7/16/29	17,800	18,124
	Sumitomo Mitsui Financial Group Inc.	3.202%	9/17/29	12,550	12,669
	Sumitomo Mitsui Financial Group Inc.	2.724%	9/27/29	13,200	13,049
	SVB Financial Group	3.500%	1/29/25	4,475	4,674
	Svenska Handelsbanken AB	2.450%	3/30/21	19,351	19,462
	Svenska Handelsbanken AB	3.350%	5/24/21	21,675	22,076
	Svenska Handelsbanken AB	1.875%	9/7/21	9,013	8,993
	Synchrony Bank	3.650%	5/24/21	8,370	8,535
	Synchrony Bank	3.000%	6/15/22	5,197	5,293
	Synchrony Financial	3.750%	8/15/21	6,438	6,582
	Synchrony Financial	2.850%	7/25/22	4,175	4,230
	Synchrony Financial	4.375%	3/19/24	1,000	1,063
	Synchrony Financial	4.250%	8/15/24	7,351	7,843
	Synchrony Financial	4.500%	7/23/25	17,744	19,168
	Synchrony Financial	3.700%	8/4/26	9,725	10,022
	Synchrony Financial	3.950%	12/1/27	11,725	12,308
	Synchrony Financial	5.150%	3/19/29	1,750	1,987
	Synovus Financial Corp.	3.125%	11/1/22	3,257	3,298
	Toronto-Dominion Bank	2.500%	12/14/20	11,941	12,007
	Toronto-Dominion Bank	2.550%	1/25/21	30,700	30,873
	Toronto-Dominion Bank	2.125%	4/7/21	22,937	23,019
	Toronto-Dominion Bank	3.250%	6/11/21	6,000	6,124
	Toronto-Dominion Bank	1.800%	7/13/21	16,632	16,626

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Toronto-Dominion Bank	1.900%	12/1/22	18,075	18,076
	Toronto-Dominion Bank	3.500%	7/19/23	5,200	5,475
	Toronto-Dominion Bank	3.250%	3/11/24	53,200	55,508
	Toronto-Dominion Bank	2.650%	6/12/24	8,365	8,527
4	Toronto-Dominion Bank	3.625%	9/15/31	6,415	6,704
	Truist Bank	2.850%	4/1/21	385	389
4	Truist Bank	3.525%	10/26/21	2,750	2,781
	Truist Bank	2.625%	1/15/22	15,250	15,439
	Truist Bank	2.800%	5/17/22	22,255	22,647
4	Truist Bank	3.502%	8/2/22	9,810	10,018
	Truist Bank	3.000%	2/2/23	6,166	6,313
	Truist Bank	2.750%	5/1/23	6,225	6,315
	Truist Bank	3.200%	4/1/24	35,100	36,438
4	Truist Bank	3.689%	8/2/24	20,239	21,201
	Truist Bank	2.150%	12/6/24	5,000	4,990
	Truist Bank	3.625%	9/16/25	23,853	25,371
	Truist Bank	3.300%	5/15/26	7,025	7,303
	Truist Bank	3.800%	10/30/26	3,355	3,596
	Truist Financial Corp	2.900%	3/3/21	7,007	7,066
	Truist Financial Corp.	2.150%	2/1/21	9,675	9,693
	Truist Financial Corp.	2.050%	5/10/21	13,011	13,020
	Truist Financial Corp.	3.200%	9/3/21	9,225	9,410
	Truist Financial Corp.	2.700%	1/27/22	14,119	14,312
	Truist Financial Corp.	2.750%	4/1/22	6,730	6,848
	Truist Financial Corp.	3.050%	6/20/22	35,190	35,896
	Truist Financial Corp.	3.750%	12/6/23	10,100	10,674
	Truist Financial Corp.	2.850%	10/26/24	8,732	9,023
	Truist Financial Corp.	4.000%	5/1/25	6,548	7,083
	Truist Financial Corp.	3.700%	6/5/25	10,450	11,255
	Truist Financial Corp.	3.875%	3/19/29	15,150	16,310
7	UBS AG	2.450%	12/1/20	22,580	22,652
	US Bancorp	2.350%	1/29/21	10,834	10,881
	US Bancorp	4.125%	5/24/21	9,157	9,420
	US Bancorp	2.625%	1/24/22	13,239	13,437
	US Bancorp	3.000%	3/15/22	3,864	3,952
	US Bancorp	2.950%	7/15/22	17,278	17,715
	US Bancorp	3.700%	1/30/24	3,380	3,592
	US Bancorp	3.375%	2/5/24	32,000	33,492
	US Bancorp	2.400%	7/30/24	11,650	11,792
	US Bancorp	3.600%	9/11/24	2,605	2,763
	US Bancorp	3.950%	11/17/25	1,612	1,772
	US Bancorp	3.100%	4/27/26	6,795	7,073
	US Bancorp	2.375%	7/22/26	11,800	11,829
	US Bancorp	3.150%	4/27/27	30,750	32,172
	US Bancorp	3.900%	4/26/28	2,975	3,337
	US Bancorp	3.000%	7/30/29	4,000	4,094
	US Bank NA	3.000%	2/4/21	2,700	2,729
	US Bank NA	3.150%	4/26/21	1,650	1,674
	US Bank NA	3.450%	11/16/21	4,560	4,690
	US Bank NA	2.650%	5/23/22	15,850	16,124
	US Bank NA	1.950%	1/9/23	17,260	17,276
	US Bank NA	2.850%	1/23/23	8,555	8,779
	US Bank NA	3.400%	7/24/23	7,475	7,818
	US Bank NA	2.800%	1/27/25	25,464	26,243
	Wachovia Corp.	6.605%	10/1/25	3,175	3,748
	Wachovia Corp.	5.500%	8/1/35	14,027	17,755
	Wachovia Corp.	6.550%	10/15/35	7,625	9,751
	Wells Fargo & Co.	2.550%	12/7/20	14,741	14,806
	Wells Fargo & Co.	3.000%	1/22/21	18,027	18,231
	Wells Fargo & Co.	2.500%	3/4/21	38,688	38,956
	Wells Fargo & Co.	4.600%	4/1/21	22,927	23,628
	Wells Fargo & Co.	2.100%	7/26/21	54,966	55,056
	Wells Fargo & Co.	3.500%	3/8/22	26,465	27,277
	Wells Fargo & Co.	2.625%	7/22/22	44,100	44,692

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
BlackRock Inc.	3.200%	3/15/27	1,350	1,427
BlackRock Inc.	3.250%	4/30/29	6,750	7,208
Brookfield Asset Management Inc.	4.000%	1/15/25	5,745	6,162
Brookfield Finance Inc.	4.250%	6/2/26	2,350	2,549
Brookfield Finance Inc.	3.900%	1/25/28	6,400	6,870
Brookfield Finance Inc.	4.850%	3/29/29	10,100	11,572
Brookfield Finance Inc.	4.700%	9/20/47	9,750	11,162
Brookfield Finance LLC	4.000%	4/1/24	11,750	12,600
Cboe Global Markets Inc.	3.650%	1/12/27	6,836	7,331
Charles Schwab Corp.	3.250%	5/21/21	7,850	7,993
Charles Schwab Corp.	3.225%	9/1/22	3,955	4,079
Charles Schwab Corp.	2.650%	1/25/23	5,529	5,643
Charles Schwab Corp.	3.550%	2/1/24	8,775	9,252
Charles Schwab Corp.	3.000%	3/10/25	280	290
Charles Schwab Corp.	3.850%	5/21/25	3,000	3,245
Charles Schwab Corp.	3.450%	2/13/26	3,445	3,636
Charles Schwab Corp.	3.200%	3/2/27	12,900	13,591
Charles Schwab Corp.	3.200%	1/25/28	5,875	6,140
Charles Schwab Corp.	4.000%	2/1/29	7,990	8,843
Charles Schwab Corp.	3.250%	5/22/29	6,750	7,122
CME Group Inc.	3.000%	9/15/22	8,187	8,419
CME Group Inc.	3.000%	3/15/25	6,129	6,341
CME Group Inc.	5.300%	9/15/43	8,479	11,346
CME Group Inc.	4.150%	6/15/48	7,525	8,987
E*TRADE Financial Corp.	2.950%	8/24/22	1,119	1,136
E*TRADE Financial Corp.	3.800%	8/24/27	6,250	6,522
E*TRADE Financial Corp.	4.500%	6/20/28	2,910	3,166
Eaton Vance Corp.	3.625%	6/15/23	3,350	3,504
Eaton Vance Corp.	3.500%	4/6/27	4,530	4,783
Franklin Resources Inc.	2.800%	9/15/22	10,700	10,977
Franklin Resources Inc.	2.850%	3/30/25	5,410	5,569
Intercontinental Exchange Inc.	2.750%	12/1/20	11,900	11,975
Intercontinental Exchange Inc.	3.450%	9/21/23	4,500	4,711
Intercontinental Exchange Inc.	4.000%	10/15/23	13,771	14,687
Intercontinental Exchange Inc.	3.750%	12/1/25	13,010	14,003
Intercontinental Exchange Inc.	3.100%	9/15/27	2,246	2,352
Intercontinental Exchange Inc.	3.750%	9/21/28	4,850	5,292
Intercontinental Exchange Inc.	4.250%	9/21/48	8,950	10,572
Invesco Finance plc	3.125%	11/30/22	7,392	7,596
Invesco Finance plc	4.000%	1/30/24	14,599	15,463
Invesco Finance plc	3.750%	1/15/26	2,279	2,421
Invesco Finance plc	5.375%	11/30/43	11,762	14,177
Janus Capital Group Inc.	4.875%	8/1/25	3,950	4,246
Jefferies Financial Group Inc.	5.500%	10/18/23	8,650	9,413
Jefferies Group LLC	6.875%	4/15/21	12,942	13,670
Jefferies Group LLC	5.125%	1/20/23	1,630	1,756
Jefferies Group LLC	4.850%	1/15/27	15,177	16,797
Jefferies Group LLC	6.450%	6/8/27	675	785
Jefferies Group LLC	6.250%	1/15/36	3,825	4,543
Jefferies Group LLC	6.500%	1/20/43	5,140	6,111
Jefferies Group LLC / Jefferies Group Capital Finance Inc.	4.150%	1/23/30	16,210	17,077
Lazard Group LLC	3.750%	2/13/25	1,215	1,280
Lazard Group LLC	3.625%	3/1/27	8,770	8,968
Lazard Group LLC	4.500%	9/19/28	5,775	6,408
Lazard Group LLC	4.375%	3/11/29	50	55
Legg Mason Inc.	4.750%	3/15/26	4,960	5,433
Legg Mason Inc.	5.625%	1/15/44	7,295	8,281
Nasdaq Inc.	4.250%	6/1/24	4,218	4,543
Nasdaq Inc.	3.850%	6/30/26	6,064	6,488
Raymond James Financial Inc.	3.625%	9/15/26	2,601	2,747
Raymond James Financial Inc.	4.950%	7/15/46	14,395	17,062
Stifel Financial Corp.	3.500%	12/1/20	250	253
Stifel Financial Corp.	4.250%	7/18/24	10,125	10,665

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
TD Ameritrade Holding Corp.	2.950%	4/1/22	17,920	18,304
TD Ameritrade Holding Corp.	3.625%	4/1/25	6,225	6,605
TD Ameritrade Holding Corp.	3.300%	4/1/27	9,727	10,158
TD Ameritrade Holding Corp.	2.750%	10/1/29	5,400	5,434
Finance Companies (0.2%)				
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.500%	5/15/21	11,138	11,486
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	5.000%	10/1/21	17,405	18,232
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.450%	12/16/21	1,840	1,914
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.950%	2/1/22	14,227	14,689
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.500%	5/26/22	2,900	2,976
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.625%	7/1/22	6,739	7,118
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.300%	1/23/23	6,395	6,547
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.875%	1/16/24	1,020	1,105
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.875%	8/14/24	200	202
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.500%	1/15/25	630	649
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.450%	10/1/25	7,200	7,740
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.650%	7/21/27	11,156	11,435
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.875%	1/23/28	11,900	12,317
Air Lease Corp.	2.500%	3/1/21	6,997	7,024
Air Lease Corp.	3.875%	4/1/21	6,285	6,409
Air Lease Corp.	3.375%	6/1/21	830	842
Air Lease Corp.	3.500%	1/15/22	3,850	3,947
Air Lease Corp.	3.750%	2/1/22	4,675	4,810
Air Lease Corp.	2.625%	7/1/22	6,869	6,930
Air Lease Corp.	2.250%	1/15/23	5,430	5,428
Air Lease Corp.	2.750%	1/15/23	5,475	5,544
Air Lease Corp.	3.875%	7/3/23	23,125	24,292
Air Lease Corp.	3.000%	9/15/23	4,253	4,352
Air Lease Corp.	4.250%	2/1/24	7,600	8,139
Air Lease Corp.	4.250%	9/15/24	2,952	3,162
Air Lease Corp.	3.250%	3/1/25	11,580	11,910
Air Lease Corp.	3.625%	4/1/27	4,575	4,748
Air Lease Corp.	3.625%	12/1/27	4,700	4,860
Air Lease Corp.	4.625%	10/1/28	6,000	6,620
Air Lease Corp.	3.250%	10/1/29	11,250	11,186
Aircastle Ltd.	4.400%	9/25/23	10,125	10,729
Aircastle Ltd.	4.125%	5/1/24	650	682
Aircastle Ltd.	4.250%	6/15/26	7,180	7,573
Ares Capital Corp.	3.500%	2/10/23	17,235	17,516
Ares Capital Corp.	4.200%	6/10/24	8,367	8,787
Ares Capital Corp.	4.250%	3/1/25	6,780	7,076
FS KKR Capital Corp.	4.750%	5/15/22	4,399	4,515
FS KKR Capital Corp.	4.625%	7/15/24	3,200	3,317
FS KKR Capital Corp.	4.125%	2/1/25	3,000	3,040
GATX Corp.	4.850%	6/1/21	100	104
GATX Corp.	3.250%	3/30/25	4,970	5,108
GATX Corp.	3.250%	9/15/26	3,100	3,140
GATX Corp.	3.850%	3/30/27	8,850	9,241
GATX Corp.	3.500%	3/15/28	5,575	5,676
GATX Corp.	4.550%	11/7/28	9,000	9,829

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
GATX Corp.	4.700%	4/1/29	3,725	4,151
GATX Corp.	5.200%	3/15/44	1,255	1,461
GATX Corp.	4.500%	3/30/45	1,952	2,018
GE Capital International Funding Co. Unlimited Co.	3.373%	11/15/25	22,190	23,009
GE Capital International Funding Co. Unlimited Co.	4.418%	11/15/35	127,543	135,485
International Lease Finance Corp.	8.250%	12/15/20	13,998	14,774
International Lease Finance Corp.	4.625%	4/15/21	5,795	5,966
International Lease Finance Corp.	8.625%	1/15/22	13,210	14,853
International Lease Finance Corp.	5.875%	8/15/22	10,234	11,150
Owl Rock Capital Corp.	5.250%	4/15/24	1,500	1,586
Owl Rock Capital Corp.	4.000%	3/30/25	3,540	3,550
Prospect Capital Corp.	5.875%	3/15/23	1,610	1,704
TPG Specialty Lending Inc.	3.875%	11/1/24	3,435	3,455
Insurance (1.2%)				
ACE Capital Trust II	9.700%	4/1/30	1,529	2,294
AEGON Funding Co. LLC	5.750%	12/15/20	9,425	9,741
AEGON NV	5.500%	4/11/48	7,800	8,473
Aetna Inc.	2.750%	11/15/22	9,750	9,901
Aetna Inc.	2.800%	6/15/23	13,025	13,229
Aetna Inc.	3.500%	11/15/24	11,303	11,803
Aetna Inc.	6.625%	6/15/36	8,456	11,303
Aetna Inc.	6.750%	12/15/37	3,877	5,206
Aetna Inc.	4.500%	5/15/42	5,167	5,515
Aetna Inc.	4.125%	11/15/42	2,503	2,561
Aetna Inc.	4.750%	3/15/44	3,575	3,864
Aetna Inc.	3.875%	8/15/47	12,600	12,732
Aflac Inc.	4.000%	2/15/22	1,250	1,304
Aflac Inc.	3.625%	6/15/23	8,610	9,052
Aflac Inc.	3.625%	11/15/24	8,265	8,834
Aflac Inc.	3.250%	3/17/25	6,047	6,346
Aflac Inc.	2.875%	10/15/26	1,090	1,122
Aflac Inc.	4.000%	10/15/46	4,650	5,053
Aflac Inc.	4.750%	1/15/49	7,390	8,800
Alleghany Corp.	4.950%	6/27/22	2,295	2,438
Alleghany Corp.	4.900%	9/15/44	8,027	9,364
Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	10,461	10,862
Allstate Corp.	3.150%	6/15/23	10,500	10,896
Allstate Corp.	3.280%	12/15/26	5,250	5,539
Allstate Corp.	5.350%	6/1/33	1,679	2,097
Allstate Corp.	5.550%	5/9/35	2,906	3,667
Allstate Corp.	5.950%	4/1/36	413	558
Allstate Corp.	4.500%	6/15/43	7,687	9,180
Allstate Corp.	4.200%	12/15/46	7,895	9,088
Allstate Corp.	3.850%	8/10/49	5,410	6,010
Allstate Corp.	5.750%	8/15/53	7,865	8,435
Allstate Corp.	6.500%	5/15/67	4,240	5,236
American Financial Group Inc.	3.500%	8/15/26	4,210	4,318
American Financial Group Inc.	4.500%	6/15/47	7,015	7,569
American International Group Inc.	6.400%	12/15/20	28,138	29,283
American International Group Inc.	3.300%	3/1/21	2,675	2,710
American International Group Inc.	4.875%	6/1/22	17,533	18,714
American International Group Inc.	4.125%	2/15/24	7,551	8,086
American International Group Inc.	3.750%	7/10/25	4,140	4,428
American International Group Inc.	3.900%	4/1/26	10,340	11,064
American International Group Inc.	4.200%	4/1/28	10,672	11,697
American International Group Inc.	4.250%	3/15/29	3,625	4,027
American International Group Inc.	3.875%	1/15/35	11,398	12,099
American International Group Inc.	4.700%	7/10/35	6,305	7,279
American International Group Inc.	6.250%	5/1/36	12,713	16,976
American International Group Inc.	4.500%	7/16/44	31,138	35,685
American International Group Inc.	4.800%	7/10/45	10,980	13,143
American International Group Inc.	4.750%	4/1/48	10,850	12,979
American International Group Inc.	5.750%	4/1/48	8,472	9,174

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	American International Group Inc.	4.375%	1/15/55	11,430	12,488
4	American International Group Inc.	8.175%	5/15/68	4,725	6,420
	Anthem Inc.	3.700%	8/15/21	6,874	7,027
	Anthem Inc.	3.125%	5/15/22	12,040	12,339
	Anthem Inc.	2.950%	12/1/22	8,625	8,835
	Anthem Inc.	3.300%	1/15/23	13,347	13,804
	Anthem Inc.	3.500%	8/15/24	9,894	10,361
	Anthem Inc.	3.350%	12/1/24	19,009	19,834
	Anthem Inc.	2.375%	1/15/25	6,990	6,986
	Anthem Inc.	3.650%	12/1/27	23,345	24,619
	Anthem Inc.	4.101%	3/1/28	30,526	33,073
	Anthem Inc.	2.875%	9/15/29	2,000	1,988
	Anthem Inc.	5.950%	12/15/34	401	514
	Anthem Inc.	5.850%	1/15/36	3,708	4,522
	Anthem Inc.	6.375%	6/15/37	4,250	5,503
	Anthem Inc.	4.625%	5/15/42	15,912	17,847
	Anthem Inc.	4.650%	1/15/43	10,121	11,394
	Anthem Inc.	5.100%	1/15/44	13,835	16,357
	Anthem Inc.	4.650%	8/15/44	8,365	9,292
	Anthem Inc.	4.375%	12/1/47	15,726	17,241
	Anthem Inc.	4.550%	3/1/48	2,795	3,133
	Anthem Inc.	3.700%	9/15/49	7,490	7,406
	Anthem Inc.	4.850%	8/15/54	4,325	4,682
	Aon Corp.	8.205%	1/1/27	619	786
	Aon Corp.	4.500%	12/15/28	8,250	9,246
	Aon Corp.	3.750%	5/2/29	6,365	6,800
	Aon Corp.	6.250%	9/30/40	4,680	6,393
	Aon plc	2.800%	3/15/21	14,115	14,243
	Aon plc	4.000%	11/27/23	625	663
	Aon plc	3.500%	6/14/24	9,065	9,463
	Aon plc	3.875%	12/15/25	13,775	14,775
	Aon plc	4.600%	6/14/44	9,042	10,262
	Aon plc	4.750%	5/15/45	1,802	2,106
	Arch Capital Finance LLC	4.011%	12/15/26	10,220	11,255
	Arch Capital Finance LLC	5.031%	12/15/46	7,707	9,622
	Arch Capital Group Ltd.	7.350%	5/1/34	4,510	6,372
	Arch Capital Group US Inc.	5.144%	11/1/43	940	1,142
	Aspen Insurance Holdings Ltd.	4.650%	11/15/23	10,990	11,766
	Assurant Inc.	4.000%	3/15/23	8,175	8,525
	Assurant Inc.	4.200%	9/27/23	2,120	2,219
	Assurant Inc.	4.900%	3/27/28	6,400	7,025
	Assurant Inc.	3.700%	2/22/30	4,800	4,860
	Assurant Inc.	6.750%	2/15/34	1,103	1,317
	Assured Guaranty US Holdings Inc.	5.000%	7/1/24	5,548	6,169
	Athene Holding Ltd.	4.125%	1/12/28	11,850	12,239
	AXA Equitable Holdings Inc.	3.900%	4/20/23	3,985	4,173
	AXA Equitable Holdings Inc.	7.000%	4/1/28	4,150	5,036
	AXA Equitable Holdings Inc.	4.350%	4/20/28	50,851	55,163
	AXA Equitable Holdings Inc.	5.000%	4/20/48	22,085	23,598
	AXA SA	8.600%	12/15/30	13,416	19,604
	AXIS Specialty Finance LLC	3.900%	7/15/29	3,000	3,144
4	AXIS Specialty Finance LLC	4.900%	1/15/40	3,210	3,258
	AXIS Specialty Finance plc	4.000%	12/6/27	15,014	15,839
	Berkshire Hathaway Finance Corp.	4.250%	1/15/21	3,732	3,822
	Berkshire Hathaway Finance Corp.	3.000%	5/15/22	22,225	22,841
	Berkshire Hathaway Finance Corp.	5.750%	1/15/40	4,540	6,231
	Berkshire Hathaway Finance Corp.	4.400%	5/15/42	10,665	12,595
	Berkshire Hathaway Finance Corp.	4.300%	5/15/43	10,250	11,730
	Berkshire Hathaway Finance Corp.	4.200%	8/15/48	35,460	41,509
	Berkshire Hathaway Finance Corp.	4.250%	1/15/49	34,600	40,873
	Berkshire Hathaway Inc.	2.200%	3/15/21	6,186	6,215
	Berkshire Hathaway Inc.	3.750%	8/15/21	3,452	3,558
	Berkshire Hathaway Inc.	3.400%	1/31/22	2,555	2,645
	Berkshire Hathaway Inc.	3.000%	2/11/23	2,306	2,386

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Berkshire Hathaway Inc.	2.750%	3/15/23	11,414	11,720
Berkshire Hathaway Inc.	3.125%	3/15/26	39,001	41,143
Berkshire Hathaway Inc.	4.500%	2/11/43	11,479	13,953
Brighthouse Financial Inc.	3.700%	6/22/27	15,435	15,343
Brighthouse Financial Inc.	4.700%	6/22/47	11,100	10,275
Brown & Brown Inc.	4.200%	9/15/24	5,390	5,694
Brown & Brown Inc.	4.500%	3/15/29	3,800	4,146
Chubb Corp.	6.000%	5/11/37	5,045	6,920
Chubb Corp.	6.500%	5/15/38	2,141	3,131
Chubb INA Holdings Inc.	2.875%	11/3/22	21,373	21,919
Chubb INA Holdings Inc.	2.700%	3/13/23	12,433	12,709
Chubb INA Holdings Inc.	3.350%	5/15/24	5,499	5,779
Chubb INA Holdings Inc.	3.150%	3/15/25	9,106	9,561
Chubb INA Holdings Inc.	3.350%	5/3/26	18,560	19,701
Chubb INA Holdings Inc.	6.700%	5/15/36	1,155	1,657
Chubb INA Holdings Inc.	4.150%	3/13/43	4,908	5,695
Chubb INA Holdings Inc.	4.350%	11/3/45	20,960	25,170
Cigna Holding Co.	4.375%	12/15/20	8,571	8,711
Cincinnati Financial Corp.	6.920%	5/15/28	4,256	5,495
Cincinnati Financial Corp.	6.125%	11/1/34	2,070	2,745
CNA Financial Corp.	5.750%	8/15/21	4,168	4,404
CNA Financial Corp.	3.950%	5/15/24	4,990	5,327
CNA Financial Corp.	4.500%	3/1/26	2,070	2,269
CNA Financial Corp.	3.450%	8/15/27	6,685	6,963
CNA Financial Corp.	3.900%	5/1/29	11,260	12,103
CNO Financial Group Inc.	5.250%	5/30/29	3,010	3,364
Enstar Group Ltd.	4.500%	3/10/22	2,382	2,462
Enstar Group Ltd.	4.950%	6/1/29	9,800	10,491
Everest Reinsurance Holdings Inc.	4.868%	6/1/44	4,500	4,984
Fairfax Financial Holdings Ltd.	4.850%	4/17/28	5,575	6,069
Fidelity National Financial Inc.	5.500%	9/1/22	4,300	4,620
First American Financial Corp.	4.600%	11/15/24	5,110	5,424
Globe Life Inc.	3.800%	9/15/22	110	113
Globe Life Inc.	4.550%	9/15/28	4,947	5,486
Hanover Insurance Group Inc.	4.500%	4/15/26	5,000	5,394
Hartford Financial Services Group Inc.	2.800%	8/19/29	5,520	5,584
Hartford Financial Services Group Inc.	5.950%	10/15/36	3,745	4,873
Hartford Financial Services Group Inc.	6.100%	10/1/41	5,601	7,650
Hartford Financial Services Group Inc.	4.300%	4/15/43	6,715	7,469
Hartford Financial Services Group Inc.	3.600%	8/19/49	12,305	12,633
Humana Inc.	3.150%	12/1/22	3,160	6,522
Humana Inc.	2.900%	12/15/22	7,470	7,612
Humana Inc.	3.850%	10/1/24	10,427	11,072
Humana Inc.	3.950%	3/15/27	9,035	9,687
Humana Inc.	4.625%	12/1/42	7,178	7,818
Humana Inc.	4.950%	10/1/44	8,053	9,517
Humana Inc.	4.800%	3/15/47	4,890	5,674
Humana Inc.	3.950%	8/15/49	900	945
Kemper Corp.	4.350%	2/15/25	1,950	2,071
Lincoln National Corp.	4.200%	3/15/22	6,315	6,582
Lincoln National Corp.	4.000%	9/1/23	6,905	7,314
Lincoln National Corp.	3.350%	3/9/25	3,297	3,428
Lincoln National Corp.	3.625%	12/12/26	6,555	6,910
Lincoln National Corp.	3.800%	3/1/28	11,025	11,720
Lincoln National Corp.	3.050%	1/15/30	6,613	6,569
Lincoln National Corp.	6.300%	10/9/37	4,563	5,930
Lincoln National Corp.	7.000%	6/15/40	6,080	8,627
Lincoln National Corp.	4.350%	3/1/48	746	820
Loews Corp.	2.625%	5/15/23	11,705	11,929
Loews Corp.	3.750%	4/1/26	110	118
Loews Corp.	6.000%	2/1/35	2,143	2,761
Loews Corp.	4.125%	5/15/43	7,262	7,974
Manulife Financial Corp.	4.150%	3/4/26	8,716	9,518
Manulife Financial Corp.	4.061%	2/24/32	10,262	10,537

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Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Manulife Financial Corp.	5.375%	3/4/46	8,867	11,642
Markel Corp.	4.900%	7/1/22	1,000	1,065
Markel Corp.	3.500%	11/1/27	4,945	5,053
Markel Corp.	3.350%	9/17/29	3,500	3,571
Markel Corp.	5.000%	4/5/46	5,653	6,408
Markel Corp.	4.300%	11/1/47	4,000	4,171
Markel Corp.	5.000%	5/20/49	3,185	3,681
Markel Corp.	4.150%	9/17/50	6,345	6,527
Marsh & McLennan Cos. Inc.	4.800%	7/15/21	2,849	2,954
Marsh & McLennan Cos. Inc.	2.750%	1/30/22	7,390	7,507
Marsh & McLennan Cos. Inc.	4.050%	10/15/23	6,068	6,424
Marsh & McLennan Cos. Inc.	3.875%	3/15/24	23,800	25,319
Marsh & McLennan Cos. Inc.	3.500%	6/3/24	4,697	4,924
Marsh & McLennan Cos. Inc.	3.500%	3/10/25	11,818	12,430
Marsh & McLennan Cos. Inc.	3.750%	3/14/26	6,580	7,051
Marsh & McLennan Cos. Inc.	4.375%	3/15/29	11,920	13,577
Marsh & McLennan Cos. Inc.	5.875%	8/1/33	2,789	3,571
Marsh & McLennan Cos. Inc.	4.750%	3/15/39	3,705	4,492
Marsh & McLennan Cos. Inc.	4.350%	1/30/47	5,551	6,281
Marsh & McLennan Cos. Inc.	4.200%	3/1/48	4,905	5,528
Marsh & McLennan Cos. Inc.	4.900%	3/15/49	12,755	16,132
Mercury General Corp.	4.400%	3/15/27	4,185	4,401
MetLife Inc.	3.048%	12/15/22	6,500	6,726
MetLife Inc.	4.368%	9/15/23	8,864	9,588
MetLife Inc.	3.600%	4/10/24	14,220	15,146
MetLife Inc.	3.000%	3/1/25	14,675	15,272
MetLife Inc.	3.600%	11/13/25	7,900	8,471
MetLife Inc.	6.500%	12/15/32	2,905	4,018
MetLife Inc.	6.375%	6/15/34	3,323	4,740
MetLife Inc.	5.700%	6/15/35	5,393	7,234
MetLife Inc.	5.875%	2/6/41	20,083	27,185
MetLife Inc.	4.125%	8/13/42	12,534	14,195
MetLife Inc.	4.875%	11/13/43	5,832	7,216
MetLife Inc.	4.721%	12/15/44	6,405	7,764
MetLife Inc.	4.050%	3/1/45	9,171	10,531
MetLife Inc.	4.600%	5/13/46	3,620	4,426
4 MetLife Inc.	6.400%	12/15/66	19,610	23,900
4 MetLife Inc.	10.750%	8/1/69	685	1,113
Munich Re America Corp.	7.450%	12/15/26	2,350	2,971
4 Nationwide Financial Services Inc.	6.750%	5/15/87	396	459
Old Republic International Corp.	4.875%	10/1/24	6,830	7,472
Old Republic International Corp.	3.875%	8/26/26	5,893	6,237
PartnerRe Finance B LLC	3.700%	7/2/29	7,500	7,790
Primerica Inc.	4.750%	7/15/22	2,000	2,109
Principal Financial Group Inc.	3.300%	9/15/22	2,875	2,961
Principal Financial Group Inc.	3.125%	5/15/23	3,661	3,759
Principal Financial Group Inc.	3.400%	5/15/25	6,553	6,858
Principal Financial Group Inc.	3.100%	11/15/26	5,502	5,693
Principal Financial Group Inc.	4.625%	9/15/42	2,033	2,316
Principal Financial Group Inc.	4.350%	5/15/43	3,043	3,434
Principal Financial Group Inc.	4.300%	11/15/46	5,540	6,253
Progressive Corp.	3.750%	8/23/21	10,283	10,592
Progressive Corp.	2.450%	1/15/27	5,360	5,390
Progressive Corp.	4.000%	3/1/29	7,805	8,724
Progressive Corp.	6.625%	3/1/29	4,820	6,258
Progressive Corp.	6.250%	12/1/32	325	444
Progressive Corp.	4.350%	4/25/44	3,660	4,286
Progressive Corp.	4.125%	4/15/47	19,035	22,199
Progressive Corp.	4.200%	3/15/48	4,750	5,447
Prudential Financial Inc.	4.500%	11/16/21	5,020	5,279
Prudential Financial Inc.	3.500%	5/15/24	10,182	10,822
Prudential Financial Inc.	3.878%	3/27/28	2,500	2,735
Prudential Financial Inc.	5.750%	7/15/33	620	790
Prudential Financial Inc.	5.700%	12/14/36	12,463	16,929

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Prudential Financial Inc.	6.625%	12/1/37	4,352	6,009
Prudential Financial Inc.	6.625%	6/21/40	4,325	6,082
Prudential Financial Inc.	6.200%	11/15/40	3,325	4,440
4 Prudential Financial Inc.	5.875%	9/15/42	12,320	13,259
4 Prudential Financial Inc.	5.625%	6/15/43	11,514	12,378
Prudential Financial Inc.	5.100%	8/15/43	3,450	4,078
4 Prudential Financial Inc.	5.200%	3/15/44	2,945	3,133
Prudential Financial Inc.	4.600%	5/15/44	5,440	6,414
4 Prudential Financial Inc.	5.375%	5/15/45	14,430	15,347
4 Prudential Financial Inc.	4.500%	9/15/47	7,747	8,004
Prudential Financial Inc.	3.905%	12/7/47	13,698	14,622
4 Prudential Financial Inc.	5.700%	9/15/48	14,001	15,918
Prudential Financial Inc.	3.935%	12/7/49	9,828	10,709
Prudential Financial Inc.	4.350%	2/25/50	14,400	16,571
Prudential Financial Inc.	3.700%	3/13/51	17,291	18,109
Reinsurance Group of America Inc.	5.000%	6/1/21	1,290	1,339
Reinsurance Group of America Inc.	4.700%	9/15/23	3,475	3,769
Reinsurance Group of America Inc.	3.950%	9/15/26	4,589	4,864
Reinsurance Group of America Inc.	3.900%	5/15/29	4,060	4,327
RenaissanceRe Finance Inc.	3.700%	4/1/25	3,300	3,431
RenaissanceRe Finance Inc.	3.450%	7/1/27	4,200	4,344
RenaissanceRe Holdings Ltd.	3.600%	4/15/29	1,700	1,783
Selective Insurance Group Inc.	5.375%	3/1/49	2,900	3,414
Sompo International Holdings Ltd.	4.700%	10/15/22	3,250	3,449
Swiss Re Solutions Holding Corp.	7.000%	2/15/26	1,309	1,631
Transatlantic Holdings Inc.	8.000%	11/30/39	4,488	6,582
Travelers Cos. Inc.	6.750%	6/20/36	85	123
Travelers Cos. Inc.	6.250%	6/15/37	7,452	10,300
Travelers Cos. Inc.	5.350%	11/1/40	3,300	4,286
Travelers Cos. Inc.	4.600%	8/1/43	15,160	18,348
Travelers Cos. Inc.	3.750%	5/15/46	5,320	5,727
Travelers Cos. Inc.	4.000%	5/30/47	10,110	11,337
Travelers Cos. Inc.	4.100%	3/4/49	5,100	5,905
Travelers Property Casualty Corp.	6.375%	3/15/33	715	988
Trinity Acquisition plc	4.400%	3/15/26	6,125	6,625
UnitedHealth Group Inc.	4.700%	2/15/21	4,925	5,042
UnitedHealth Group Inc.	2.125%	3/15/21	7,555	7,566
UnitedHealth Group Inc.	3.150%	6/15/21	6,100	6,206
UnitedHealth Group Inc.	3.375%	11/15/21	2,550	2,610
UnitedHealth Group Inc.	2.875%	12/15/21	11,731	11,958
UnitedHealth Group Inc.	2.875%	3/15/22	4,046	4,122
UnitedHealth Group Inc.	3.350%	7/15/22	19,483	20,125
UnitedHealth Group Inc.	2.375%	10/15/22	8,400	8,496
UnitedHealth Group Inc.	2.750%	2/15/23	10,080	10,267
UnitedHealth Group Inc.	2.875%	3/15/23	3,736	3,822
UnitedHealth Group Inc.	3.500%	6/15/23	8,250	8,633
UnitedHealth Group Inc.	3.500%	2/15/24	5,805	6,112
UnitedHealth Group Inc.	2.375%	8/15/24	4,500	4,559
UnitedHealth Group Inc.	3.750%	7/15/25	12,119	13,083
UnitedHealth Group Inc.	3.700%	12/15/25	2,550	2,750
UnitedHealth Group Inc.	3.100%	3/15/26	9,205	9,601
UnitedHealth Group Inc.	3.450%	1/15/27	4,871	5,221
UnitedHealth Group Inc.	3.375%	4/15/27	27,310	29,013
UnitedHealth Group Inc.	2.950%	10/15/27	11,838	12,232
UnitedHealth Group Inc.	3.850%	6/15/28	9,350	10,239
UnitedHealth Group Inc.	3.875%	12/15/28	7,225	7,968
UnitedHealth Group Inc.	2.875%	8/15/29	13,672	13,985
UnitedHealth Group Inc.	4.625%	7/15/35	11,501	13,908
UnitedHealth Group Inc.	5.800%	3/15/36	4,769	6,319
UnitedHealth Group Inc.	6.500%	6/15/37	1,805	2,561
UnitedHealth Group Inc.	6.625%	11/15/37	9,625	13,710
UnitedHealth Group Inc.	6.875%	2/15/38	19,121	28,352
UnitedHealth Group Inc.	3.500%	8/15/39	21,000	21,949
UnitedHealth Group Inc.	5.700%	10/15/40	675	896

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
UnitedHealth Group Inc.	5.950%	2/15/41	5,380	7,305
UnitedHealth Group Inc.	4.625%	11/15/41	9,916	11,760
UnitedHealth Group Inc.	4.375%	3/15/42	491	565
UnitedHealth Group Inc.	3.950%	10/15/42	16,001	17,421
UnitedHealth Group Inc.	4.250%	3/15/43	6,781	7,708
UnitedHealth Group Inc.	4.750%	7/15/45	17,312	21,141
UnitedHealth Group Inc.	4.200%	1/15/47	9,654	11,062
UnitedHealth Group Inc.	4.250%	4/15/47	14,720	16,943
UnitedHealth Group Inc.	3.750%	10/15/47	8,910	9,497
UnitedHealth Group Inc.	4.250%	6/15/48	15,800	18,329
UnitedHealth Group Inc.	4.450%	12/15/48	6,000	7,134
UnitedHealth Group Inc.	3.700%	8/15/49	15,285	16,269
UnitedHealth Group Inc.	3.875%	8/15/59	11,610	12,461
Unum Group	4.000%	3/15/24	3,145	3,320
Unum Group	3.875%	11/5/25	175	183
Unum Group	4.000%	6/15/29	3,000	3,163
Unum Group	5.750%	8/15/42	4,573	5,041
Unum Group	4.500%	12/15/49	7,050	6,872
Voya Financial Inc.	3.125%	7/15/24	7,235	7,431
Voya Financial Inc.	3.650%	6/15/26	2,440	2,571
Voya Financial Inc.	5.700%	7/15/43	9,730	12,323
Voya Financial Inc.	4.800%	6/15/46	2,285	2,607
4 Voya Financial Inc.	4.700%	1/23/48	2,307	2,294
Willis North America Inc.	3.600%	5/15/24	7,100	7,411
Willis North America Inc.	4.500%	9/15/28	6,650	7,294
Willis North America Inc.	2.950%	9/15/29	8,125	8,064
Willis North America Inc.	5.050%	9/15/48	3,350	3,915
Willis North America Inc.	3.875%	9/15/49	18,520	18,461
Willis Towers Watson plc	5.750%	3/15/21	9,351	9,736
WR Berkley Corp.	4.625%	3/15/22	3,700	3,899
WR Berkley Corp.	4.750%	8/1/44	4,088	4,566
XLIT Ltd.	4.450%	3/31/25	2,650	2,868
XLIT Ltd.	5.250%	12/15/43	7,000	8,937
XLIT Ltd.	5.500%	3/31/45	5,529	6,972
Other Finance (0.0%)				
Jones Lang LaSalle Inc.	4.400%	11/15/22	2,050	2,136
ORIX Corp.	2.900%	7/18/22	2,850	2,897
ORIX Corp.	3.250%	12/4/24	3,725	3,865
ORIX Corp.	3.700%	7/18/27	9,650	10,190
Real Estate Investment Trusts (0.7%)				
Alexandria Real Estate Equities Inc.	3.900%	6/15/23	969	1,017
Alexandria Real Estate Equities Inc.	4.000%	1/15/24	5,240	5,572
Alexandria Real Estate Equities Inc.	3.450%	4/30/25	9,535	9,995
Alexandria Real Estate Equities Inc.	4.300%	1/15/26	500	548
Alexandria Real Estate Equities Inc.	3.800%	4/15/26	10,304	11,013
Alexandria Real Estate Equities Inc.	3.950%	1/15/27	4,077	4,358
Alexandria Real Estate Equities Inc.	3.950%	1/15/28	5,175	5,556
Alexandria Real Estate Equities Inc.	4.500%	7/30/29	3,530	3,984
Alexandria Real Estate Equities Inc.	2.750%	12/15/29	5,475	5,394
Alexandria Real Estate Equities Inc.	4.700%	7/1/30	6,325	7,257
Alexandria Real Estate Equities Inc.	3.375%	8/15/31	9,400	9,782
Alexandria Real Estate Equities Inc.	4.850%	4/15/49	3,420	4,148
Alexandria Real Estate Equities Inc.	4.000%	2/1/50	6,950	7,614
American Campus Communities Operating Partnership LP	3.750%	4/15/23	1,530	1,593
American Campus Communities Operating Partnership LP	4.125%	7/1/24	4,683	4,991
American Campus Communities Operating Partnership LP	3.300%	7/15/26	4,550	4,702
American Campus Communities Operating Partnership LP	3.625%	11/15/27	4,375	4,550
American Homes 4 Rent LP	4.250%	2/15/28	1,745	1,851
American Homes 4 Rent LP	4.900%	2/15/29	4,730	5,299

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
AvalonBay Communities Inc.	2.850%	3/15/23	6,264	6,396
AvalonBay Communities Inc.	4.200%	12/15/23	1,355	1,455
AvalonBay Communities Inc.	3.500%	11/15/24	3,325	3,502
AvalonBay Communities Inc.	3.450%	6/1/25	6,395	6,742
AvalonBay Communities Inc.	3.500%	11/15/25	2,650	2,811
AvalonBay Communities Inc.	2.950%	5/11/26	10,420	10,694
AvalonBay Communities Inc.	2.900%	10/15/26	1,625	1,665
AvalonBay Communities Inc.	3.350%	5/15/27	7,441	7,834
AvalonBay Communities Inc.	3.200%	1/15/28	6,290	6,558
AvalonBay Communities Inc.	3.300%	6/1/29	2,970	3,135
AvalonBay Communities Inc.	4.150%	7/1/47	150	169
AvalonBay Communities Inc.	4.350%	4/15/48	3,475	4,086
Boston Properties LP	4.125%	5/15/21	4,395	4,497
Boston Properties LP	3.850%	2/1/23	7,848	8,218
Boston Properties LP	3.125%	9/1/23	4,540	4,676
Boston Properties LP	3.800%	2/1/24	4,525	4,778
Boston Properties LP	3.200%	1/15/25	7,325	7,588
Boston Properties LP	3.650%	2/1/26	6,275	6,640
Boston Properties LP	2.750%	10/1/26	7,574	7,640
Boston Properties LP	3.400%	6/21/29	3,500	3,645
Boston Properties LP	2.900%	3/15/30	6,085	6,057
Brandywine Operating Partnership LP	3.950%	2/15/23	5,430	5,639
Brandywine Operating Partnership LP	3.950%	11/15/27	23,150	24,251
Brixmor Operating Partnership LP	3.875%	8/15/22	6,285	6,543
Brixmor Operating Partnership LP	3.250%	9/15/23	4,425	4,557
Brixmor Operating Partnership LP	3.650%	6/15/24	2,225	2,314
Brixmor Operating Partnership LP	3.850%	2/1/25	15,660	16,415
Brixmor Operating Partnership LP	4.125%	6/15/26	5,765	6,119
Brixmor Operating Partnership LP	3.900%	3/15/27	2,675	2,793
Brixmor Operating Partnership LP	4.125%	5/15/29	6,753	7,232
Camden Property Trust	2.950%	12/15/22	4,900	4,995
Camden Property Trust	4.100%	10/15/28	4,400	4,887
Camden Property Trust	3.150%	7/1/29	6,450	6,711
Camden Property Trust	3.350%	11/1/49	2,025	2,026
Columbia Property Trust Operating Partnership LP	4.150%	4/1/25	3,125	3,276
Columbia Property Trust Operating Partnership LP	3.650%	8/15/26	13,175	13,423
Corporate Office Properties LP	3.700%	6/15/21	3,725	3,767
Corporate Office Properties LP	3.600%	5/15/23	7,931	8,137
CubeSmart LP	4.375%	12/15/23	7,400	7,869
CubeSmart LP	4.000%	11/15/25	2,265	2,406
CubeSmart LP	3.125%	9/1/26	2,575	2,614
CubeSmart LP	4.375%	2/15/29	2,750	3,011
CubeSmart LP	3.000%	2/15/30	4,400	4,347
CyrusOne LP / CyrusOne Finance Corp.	2.900%	11/15/24	6,000	6,024
CyrusOne LP / CyrusOne Finance Corp.	3.450%	11/15/29	11,500	11,506
Digital Realty Trust LP	3.950%	7/1/22	12,000	12,493
Digital Realty Trust LP	3.625%	10/1/22	415	429
Digital Realty Trust LP	2.750%	2/1/23	2,750	2,777
Digital Realty Trust LP	4.750%	10/1/25	5,625	6,241
Digital Realty Trust LP	3.700%	8/15/27	8,635	9,077
Digital Realty Trust LP	4.450%	7/15/28	12,250	13,537
Digital Realty Trust LP	3.600%	7/1/29	21,850	22,807
Duke Realty LP	4.375%	6/15/22	255	267
Duke Realty LP	3.875%	10/15/22	1,223	1,273
Duke Realty LP	3.625%	4/15/23	748	777
Duke Realty LP	3.750%	12/1/24	3,405	3,603
Duke Realty LP	3.250%	6/30/26	6,184	6,378
Duke Realty LP	3.375%	12/15/27	5,964	6,236
Duke Realty LP	4.000%	9/15/28	2,500	2,697
Duke Realty LP	2.875%	11/15/29	1,390	1,387
EPR Properties	5.250%	7/15/23	1,575	1,689
EPR Properties	4.500%	4/1/25	7,025	7,443
EPR Properties	4.750%	12/15/26	4,000	4,328
EPR Properties	4.500%	6/1/27	150	161

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EPR Properties	4.950%	4/15/28	8,600	9,358
EPR Properties	3.750%	8/15/29	8,000	8,064
ERP Operating LP	4.625%	12/15/21	6,936	7,239
ERP Operating LP	3.000%	4/15/23	2,603	2,677
ERP Operating LP	3.375%	6/1/25	1,120	1,177
ERP Operating LP	2.850%	11/1/26	5,575	5,693
ERP Operating LP	3.250%	8/1/27	3,450	3,613
ERP Operating LP	3.500%	3/1/28	12,306	13,096
ERP Operating LP	4.150%	12/1/28	2,380	2,664
ERP Operating LP	3.000%	7/1/29	5,350	5,518
ERP Operating LP	2.500%	2/15/30	7,000	6,927
ERP Operating LP	4.500%	7/1/44	7,595	8,950
ERP Operating LP	4.500%	6/1/45	1,375	1,626
ERP Operating LP	4.000%	8/1/47	4,001	4,414
Essex Portfolio LP	5.200%	3/15/21	5,525	5,689
Essex Portfolio LP	3.250%	5/1/23	3,505	3,601
Essex Portfolio LP	3.500%	4/1/25	10,937	11,480
Essex Portfolio LP	3.375%	4/15/26	6,450	6,700
Essex Portfolio LP	4.000%	3/1/29	5,470	5,966
Essex Portfolio LP	3.000%	1/15/30	8,635	8,730
Essex Portfolio LP	4.500%	3/15/48	7,090	8,079
Federal Realty Investment Trust	2.750%	6/1/23	5,237	5,320
Federal Realty Investment Trust	3.250%	7/15/27	9,100	9,441
Federal Realty Investment Trust	3.200%	6/15/29	6,035	6,220
Federal Realty Investment Trust	4.500%	12/1/44	13,140	15,030
Healthcare Realty Trust Inc.	3.625%	1/15/28	4,067	4,203
Healthcare Trust of America Holdings LP	3.700%	4/15/23	1,500	1,550
Healthcare Trust of America Holdings LP	3.500%	8/1/26	8,150	8,499
Healthcare Trust of America Holdings LP	3.750%	7/1/27	5,500	5,794
Healthcare Trust of America Holdings LP	3.100%	2/15/30	3,775	3,745
Healthpeak Properties Inc.	3.150%	8/1/22	6,915	7,037
Healthpeak Properties Inc.	4.250%	11/15/23	7,213	7,696
Healthpeak Properties Inc.	4.200%	3/1/24	3,950	4,213
Healthpeak Properties Inc.	3.875%	8/15/24	5,276	5,605
Healthpeak Properties Inc.	3.400%	2/1/25	2,980	3,098
Healthpeak Properties Inc.	4.000%	6/1/25	1,093	1,173
Healthpeak Properties Inc.	3.250%	7/15/26	3,366	3,482
Healthpeak Properties Inc.	3.500%	7/15/29	10,098	10,506
Healthpeak Properties Inc.	3.000%	1/15/30	11,850	11,834
Healthpeak Properties Inc.	6.750%	2/1/41	1,320	1,831
Highwoods Realty LP	3.200%	6/15/21	13,850	14,021
Highwoods Realty LP	3.625%	1/15/23	100	103
Highwoods Realty LP	3.875%	3/1/27	6,629	6,913
Highwoods Realty LP	4.125%	3/15/28	2,943	3,108
Highwoods Realty LP	4.200%	4/15/29	4,181	4,494
Host Hotels & Resorts LP	4.750%	3/1/23	1,427	1,521
Host Hotels & Resorts LP	3.750%	10/15/23	6,350	6,613
Host Hotels & Resorts LP	3.875%	4/1/24	4,850	5,114
Host Hotels & Resorts LP	4.000%	6/15/25	1,450	1,549
Host Hotels & Resorts LP	3.375%	12/15/29	6,915	6,970
Hudson Pacific Properties LP	3.950%	11/1/27	3,400	3,563
Hudson Pacific Properties LP	4.650%	4/1/29	2,360	2,590
Hudson Pacific Properties LP	3.250%	1/15/30	3,560	3,514
Kilroy Realty LP	3.800%	1/15/23	3,450	3,583
Kilroy Realty LP	3.450%	12/15/24	5,915	6,143
Kilroy Realty LP	4.375%	10/1/25	5,025	5,449
Kilroy Realty LP	4.750%	12/15/28	6,500	7,328
Kilroy Realty LP	4.250%	8/15/29	1,208	1,312
Kilroy Realty LP	3.050%	2/15/30	20,590	20,323
Kimco Realty Corp.	3.200%	5/1/21	3,790	3,842
Kimco Realty Corp.	3.400%	11/1/22	4,334	4,473
Kimco Realty Corp.	3.125%	6/1/23	3,300	3,373
Kimco Realty Corp.	2.700%	3/1/24	150	151
Kimco Realty Corp.	3.300%	2/1/25	2,160	2,245

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Kimco Realty Corp.	2.800%	10/1/26	4,565	4,554
Kimco Realty Corp.	3.800%	4/1/27	5,100	5,393
Kimco Realty Corp.	4.125%	12/1/46	635	660
Kimco Realty Corp.	4.450%	9/1/47	5,120	5,586
Kimco Realty Corp.	3.700%	10/1/49	350	341
Kite Realty Group LP	4.000%	10/1/26	10,700	10,594
Liberty Property LP	3.375%	6/15/23	1,250	1,298
Liberty Property LP	4.400%	2/15/24	10,780	11,639
Liberty Property LP	3.750%	4/1/25	6,400	6,837
Liberty Property LP	3.250%	10/1/26	1,875	1,955
Liberty Property LP	4.375%	2/1/29	900	1,015
Life Storage LP	3.500%	7/1/26	18,900	19,399
Life Storage LP	3.875%	12/15/27	1,000	1,050
Life Storage LP	4.000%	6/15/29	2,000	2,130
Mid-America Apartments LP	4.300%	10/15/23	8,424	8,979
Mid-America Apartments LP	3.750%	6/15/24	4,505	4,750
Mid-America Apartments LP	3.600%	6/1/27	8,500	9,023
Mid-America Apartments LP	3.950%	3/15/29	330	359
Mid-America Apartments LP	2.750%	3/15/30	12,505	12,409
National Retail Properties Inc.	3.800%	10/15/22	3,400	3,531
National Retail Properties Inc.	3.300%	4/15/23	2,999	3,080
National Retail Properties Inc.	3.900%	6/15/24	3,875	4,091
National Retail Properties Inc.	3.600%	12/15/26	2,425	2,547
National Retail Properties Inc.	3.500%	10/15/27	13,000	13,568
National Retail Properties Inc.	4.300%	10/15/28	2,950	3,251
National Retail Properties Inc.	4.800%	10/15/48	2,550	3,067
Office Properties Income Trust	4.000%	7/15/22	5,000	5,113
Omega Healthcare Investors Inc.	4.375%	8/1/23	22,415	23,812
Omega Healthcare Investors Inc.	4.950%	4/1/24	4,300	4,703
Omega Healthcare Investors Inc.	4.500%	1/15/25	3,400	3,632
Omega Healthcare Investors Inc.	5.250%	1/15/26	8,654	9,631
Omega Healthcare Investors Inc.	4.500%	4/1/27	17,350	18,728
Omega Healthcare Investors Inc.	4.750%	1/15/28	5,825	6,336
Omega Healthcare Investors Inc.	3.625%	10/1/29	6,963	6,991
Physicians Realty LP	4.300%	3/15/27	5,885	6,217
Physicians Realty LP	3.950%	1/15/28	5,750	5,950
Piedmont Operating Partnership LP	3.400%	6/1/23	4,507	4,607
Piedmont Operating Partnership LP	4.450%	3/15/24	7,025	7,461
Prologis LP	4.250%	8/15/23	5,660	6,046
Prologis LP	3.875%	9/15/28	3,925	4,306
Prologis LP	4.375%	9/15/48	4,425	5,285
Public Storage	2.370%	9/15/22	5,398	5,452
Public Storage	3.094%	9/15/27	4,650	4,836
Public Storage	3.385%	5/1/29	7,700	8,143
Realty Income Corp.	3.250%	10/15/22	6,795	6,998
Realty Income Corp.	3.875%	7/15/24	3,800	4,045
Realty Income Corp.	3.875%	4/15/25	8,505	9,148
Realty Income Corp.	4.125%	10/15/26	15,293	16,703
Realty Income Corp.	3.000%	1/15/27	5,011	5,162
Realty Income Corp.	3.650%	1/15/28	6,578	7,047
Realty Income Corp.	3.250%	6/15/29	12,140	12,861
Realty Income Corp.	4.650%	3/15/47	11,400	13,719
Regency Centers Corp.	3.750%	11/15/22	1,850	1,919
Regency Centers LP	3.600%	2/1/27	3,950	4,128
Regency Centers LP	4.125%	3/15/28	3,450	3,736
Regency Centers LP	2.950%	9/15/29	8,940	8,925
Regency Centers LP	4.400%	2/1/47	5,750	6,468
Regency Centers LP	4.650%	3/15/49	4,310	5,094
Sabra Health Care LP	5.125%	8/15/26	1,138	1,231
Sabra Health Care LP	3.900%	10/15/29	9,280	9,268
Sabra Health Care LP / Sabra Capital Corp.	4.800%	6/1/24	1,300	1,383
Select Income REIT	4.150%	2/1/22	4,050	4,147
Select Income REIT	4.250%	5/15/24	375	389
Select Income REIT	4.500%	2/1/25	9,900	10,280

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Service Properties Trust	5.000%	8/15/22	2,430	2,540
Service Properties Trust	4.500%	6/15/23	5,422	5,612
Service Properties Trust	4.650%	3/15/24	3,441	3,572
Service Properties Trust	4.350%	10/1/24	12,000	12,307
Service Properties Trust	4.500%	3/15/25	753	771
Service Properties Trust	5.250%	2/15/26	2,740	2,882
Service Properties Trust	4.750%	10/1/26	3,500	3,589
Service Properties Trust	4.950%	2/15/27	3,625	3,732
Service Properties Trust	3.950%	1/15/28	4,900	4,785
Service Properties Trust	4.950%	10/1/29	12,085	12,150
Service Properties Trust	4.375%	2/15/30	13,565	13,303
Simon Property Group LP	2.500%	7/15/21	6,915	6,965
Simon Property Group LP	2.350%	1/30/22	6,450	6,497
Simon Property Group LP	2.625%	6/15/22	8,080	8,201
Simon Property Group LP	2.750%	2/1/23	6,790	6,923
Simon Property Group LP	2.750%	6/1/23	9,560	9,759
Simon Property Group LP	3.750%	2/1/24	6,214	6,584
Simon Property Group LP	2.000%	9/13/24	8,460	8,340
Simon Property Group LP	3.375%	10/1/24	1,301	1,366
Simon Property Group LP	3.500%	9/1/25	3,740	3,972
Simon Property Group LP	3.300%	1/15/26	10,324	10,802
Simon Property Group LP	3.250%	11/30/26	4,975	5,210
Simon Property Group LP	3.375%	6/15/27	14,363	15,163
Simon Property Group LP	3.375%	12/1/27	9,175	9,701
Simon Property Group LP	2.450%	9/13/29	13,510	13,255
Simon Property Group LP	6.750%	2/1/40	11,793	17,246
Simon Property Group LP	4.750%	3/15/42	2,221	2,655
Simon Property Group LP	4.250%	10/1/44	760	857
Simon Property Group LP	4.250%	11/30/46	6,250	7,111
Simon Property Group LP	3.250%	9/13/49	6,850	6,615
SITE Centers Corp.	4.625%	7/15/22	2,977	3,107
SITE Centers Corp.	3.900%	8/15/24	1,000	1,034
SITE Centers Corp.	3.625%	2/1/25	7,367	7,584
SITE Centers Corp.	4.250%	2/1/26	2,940	3,089
SITE Centers Corp.	4.700%	6/1/27	14,840	16,044
SL Green Operating Partnership LP	3.250%	10/15/22	4,400	4,498
SL Green Realty Corp.	4.500%	12/1/22	375	395
Spirit Realty LP	4.450%	9/15/26	220	236
Spirit Realty LP	3.200%	1/15/27	2,825	2,824
Spirit Realty LP	4.000%	7/15/29	3,400	3,551
Spirit Realty LP	3.400%	1/15/30	4,470	4,482
STORE Capital Corp.	4.500%	3/15/28	4,800	5,225
STORE Capital Corp.	4.625%	3/15/29	3,850	4,249
Tanger Properties LP	3.750%	12/1/24	1,325	1,355
Tanger Properties LP	3.125%	9/1/26	6,100	6,055
Tanger Properties LP	3.875%	7/15/27	3,300	3,370
UDR Inc.	2.950%	9/1/26	8,830	8,942
UDR Inc.	3.500%	7/1/27	3,150	3,296
UDR Inc.	3.500%	1/15/28	6,670	6,994
UDR Inc.	3.200%	1/15/30	2,500	2,550
UDR Inc.	3.000%	8/15/31	3,600	3,603
UDR Inc.	3.100%	11/1/34	4,505	4,495
Ventas Realty LP	3.100%	1/15/23	8,064	8,254
Ventas Realty LP	3.125%	6/15/23	7,655	7,834
Ventas Realty LP	3.500%	4/15/24	3,225	3,365
Ventas Realty LP	3.750%	5/1/24	2,300	2,415
Ventas Realty LP	2.650%	1/15/25	4,500	4,534
Ventas Realty LP	3.500%	2/1/25	3,225	3,365
Ventas Realty LP	4.125%	1/15/26	1,015	1,086
Ventas Realty LP	3.250%	10/15/26	1,050	1,072
Ventas Realty LP	3.850%	4/1/27	4,075	4,310
Ventas Realty LP	4.000%	3/1/28	13,705	14,650
Ventas Realty LP	4.400%	1/15/29	5,775	6,350
Ventas Realty LP	3.000%	1/15/30	5,350	5,300

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Ventas Realty LP	5.700%	9/30/43	3,600	4,504
Ventas Realty LP	4.375%	2/1/45	6,030	6,477
Ventas Realty LP	4.875%	4/15/49	2,375	2,786
Ventas Realty LP / Ventas Capital Corp.	3.250%	8/15/22	10,703	10,957
VEREIT Operating Partnership LP	4.600%	2/6/24	6,060	6,526
VEREIT Operating Partnership LP	4.625%	11/1/25	5,000	5,458
VEREIT Operating Partnership LP	4.875%	6/1/26	4,720	5,194
VEREIT Operating Partnership LP	3.950%	8/15/27	19,578	20,537
VEREIT Operating Partnership LP	3.100%	12/15/29	6,250	6,136
Vornado Realty LP	3.500%	1/15/25	5,050	5,257
Washington REIT	3.950%	10/15/22	2,200	2,274
Weingarten Realty Investors	3.375%	10/15/22	1,275	1,303
Weingarten Realty Investors	3.500%	4/15/23	5,250	5,387
Weingarten Realty Investors	4.450%	1/15/24	1,175	1,244
Weingarten Realty Investors	3.850%	6/1/25	600	624
Welltower Inc.	3.750%	3/15/23	7,440	7,744
Welltower Inc.	3.950%	9/1/23	5,925	6,250
Welltower Inc.	4.500%	1/15/24	125	134
Welltower Inc.	3.625%	3/15/24	8,400	8,795
Welltower Inc.	4.000%	6/1/25	10,697	11,491
Welltower Inc.	4.250%	4/1/26	7,224	7,836
Welltower Inc.	2.700%	2/15/27	5,900	5,922
Welltower Inc.	4.250%	4/15/28	2,075	2,271
Welltower Inc.	4.125%	3/15/29	14,200	15,442
Welltower Inc.	3.100%	1/15/30	10,105	10,216
Welltower Inc.	6.500%	3/15/41	5,257	7,025
Welltower Inc.	5.125%	3/15/43	1,260	1,438
Welltower Inc.	4.950%	9/1/48	5,640	6,756
WP Carey Inc.	4.600%	4/1/24	8,701	9,318
WP Carey Inc.	4.000%	2/1/25	1,800	1,889
WP Carey Inc.	4.250%	10/1/26	3,500	3,743
WP Carey Inc.	3.850%	7/15/29	3,195	3,382

20,753,336

Industrial (16.3%)

Basic Industry (0.8%)

Air Products & Chemicals Inc.	3.000%	11/3/21	4,525	4,617
Air Products & Chemicals Inc.	2.750%	2/3/23	7,144	7,299
Air Products & Chemicals Inc.	3.350%	7/31/24	9,900	10,419
Airgas Inc.	3.650%	7/15/24	9,125	9,677
Albemarle Corp.	4.150%	12/1/24	5,965	6,364
Albemarle Corp.	5.450%	12/1/44	7,410	8,443
7 Albemarle Wodgina Pty Ltd.	3.450%	11/15/29	2,200	2,198
ArcelorMittal	3.600%	7/16/24	6,075	6,220
ArcelorMittal	6.125%	6/1/25	5,205	5,988
ArcelorMittal	4.550%	3/11/26	30,315	32,150
ArcelorMittal	4.250%	7/16/29	4,627	4,830
ArcelorMittal	7.000%	10/15/39	7,180	8,735
ArcelorMittal	6.750%	3/1/41	2,300	2,741
Barrick Gold Corp.	6.450%	10/15/35	2,275	2,913
Barrick Gold Corp.	5.250%	4/1/42	8,997	10,702
Barrick North America Finance LLC	5.700%	5/30/41	14,177	17,027
Barrick North America Finance LLC	5.750%	5/1/43	10,244	13,082
Barrick PD Australia Finance Pty Ltd.	5.950%	10/15/39	18,123	22,866
BHP Billiton Finance USA Ltd.	2.875%	2/24/22	12,208	12,427
BHP Billiton Finance USA Ltd.	3.850%	9/30/23	2,396	2,549
BHP Billiton Finance USA Ltd.	4.125%	2/24/42	11,841	13,392
BHP Billiton Finance USA Ltd.	5.000%	9/30/43	26,868	34,267
Braskem Finance Ltd.	6.450%	2/3/24	1,110	1,236
Cabot Corp.	3.700%	7/15/22	1,765	1,817
Cabot Corp.	4.000%	7/1/29	3,735	3,914
Celanese US Holdings LLC	4.625%	11/15/22	490	518
Celanese US Holdings LLC	3.500%	5/8/24	2,750	2,841
Celulosa Arauco y Constitucion SA	4.500%	8/1/24	1,775	1,868

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Celulosa Arauco y Constitucion SA	3.875%	11/2/27	11,800	11,907
Celulosa Arauco y Constitucion SA	5.500%	11/2/47	11,600	12,006
Dow Chemical Co.	3.000%	11/15/22	30,384	31,093
Dow Chemical Co.	3.150%	5/15/24	7,020	7,242
Dow Chemical Co.	3.500%	10/1/24	5,466	5,724
Dow Chemical Co.	4.550%	11/30/25	12,625	13,896
Dow Chemical Co.	3.625%	5/15/26	4,250	4,467
Dow Chemical Co.	4.800%	11/30/28	3,350	3,798
Dow Chemical Co.	7.375%	11/1/29	4,424	5,826
Dow Chemical Co.	4.250%	10/1/34	10,471	11,504
Dow Chemical Co.	9.400%	5/15/39	14,114	23,135
Dow Chemical Co.	5.250%	11/15/41	10,038	11,630
Dow Chemical Co.	4.375%	11/15/42	10,439	11,134
Dow Chemical Co.	4.625%	10/1/44	2,115	2,326
Dow Chemical Co.	5.550%	11/30/48	12,130	15,103
Dow Chemical Co.	4.800%	5/15/49	7,459	8,604
DuPont de Nemours Inc.	4.205%	11/15/23	32,179	34,398
DuPont de Nemours Inc.	4.493%	11/15/25	23,835	26,199
DuPont de Nemours Inc.	4.725%	11/15/28	24,275	27,539
DuPont de Nemours Inc.	5.319%	11/15/38	19,620	23,311
DuPont de Nemours Inc.	5.419%	11/15/48	28,930	35,620
Eastman Chemical Co.	3.500%	12/1/21	7,550	7,745
Eastman Chemical Co.	3.600%	8/15/22	7,763	8,031
Eastman Chemical Co.	3.800%	3/15/25	3,574	3,769
Eastman Chemical Co.	4.800%	9/1/42	7,539	8,199
Eastman Chemical Co.	4.650%	10/15/44	5,400	5,852
Ecolab Inc.	4.350%	12/8/21	4,891	5,117
Ecolab Inc.	2.375%	8/10/22	11,795	11,903
Ecolab Inc.	3.250%	1/14/23	5,615	5,798
Ecolab Inc.	2.700%	11/1/26	8,076	8,291
Ecolab Inc.	3.250%	12/1/27	7,750	8,158
Ecolab Inc.	5.500%	12/8/41	1,833	2,391
Ecolab Inc.	3.950%	12/1/47	12,175	13,659
Fibria Overseas Finance Ltd.	5.250%	5/12/24	9,440	10,219
Fibria Overseas Finance Ltd.	4.000%	1/14/25	5,995	6,212
Fibria Overseas Finance Ltd.	5.500%	1/17/27	7,350	8,067
FMC Corp.	3.950%	2/1/22	1,795	1,849
FMC Corp.	4.100%	2/1/24	11,210	11,802
FMC Corp.	3.200%	10/1/26	2,000	2,048
FMC Corp.	3.450%	10/1/29	4,000	4,131
FMC Corp.	4.500%	10/1/49	4,000	4,387
Georgia-Pacific LLC	8.000%	1/15/24	6,204	7,530
Georgia-Pacific LLC	7.375%	12/1/25	5,750	7,221
Georgia-Pacific LLC	7.750%	11/15/29	3,818	5,408
Georgia-Pacific LLC	8.875%	5/15/31	4,665	7,242
Huntsman International LLC	5.125%	11/15/22	1,000	1,065
Huntsman International LLC	4.500%	5/1/29	5,500	5,848
International Flavors & Fragrances Inc.	3.200%	5/1/23	2,160	2,186
International Flavors & Fragrances Inc.	4.450%	9/26/28	2,500	2,732
International Flavors & Fragrances Inc.	4.375%	6/1/47	4,850	4,969
International Flavors & Fragrances Inc.	5.000%	9/26/48	5,100	5,710
International Paper Co.	7.500%	8/15/21	9,915	10,753
International Paper Co.	3.650%	6/15/24	10,098	10,619
International Paper Co.	3.800%	1/15/26	1,940	2,066
International Paper Co.	3.000%	2/15/27	16,064	16,433
International Paper Co.	5.000%	9/15/35	4,610	5,407
International Paper Co.	7.300%	11/15/39	5,385	7,456
International Paper Co.	6.000%	11/15/41	2,110	2,621
International Paper Co.	4.800%	6/15/44	17,621	19,322
International Paper Co.	5.150%	5/15/46	13,597	15,633
International Paper Co.	4.400%	8/15/47	13,184	13,978
International Paper Co.	4.350%	8/15/48	11,140	11,833
Kinross Gold Corp.	5.125%	9/1/21	515	536
Kinross Gold Corp.	5.950%	3/15/24	4,157	4,625

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Lubrizol Corp.	6.500%	10/1/34	5,350	7,460
LYB International Finance BV	4.000%	7/15/23	3,949	4,210
LYB International Finance BV	5.250%	7/15/43	2,337	2,745
LYB International Finance BV	4.875%	3/15/44	14,705	16,543
LYB International Finance II BV	3.500%	3/2/27	11,285	11,808
LYB International Finance III LLC	4.200%	10/15/49	6,220	6,458
LyondellBasell Industries NV	6.000%	11/15/21	19,200	20,405
LyondellBasell Industries NV	5.750%	4/15/24	7,980	8,987
LyondellBasell Industries NV	4.625%	2/26/55	12,762	13,464
Meadwestvaco Corp.	7.950%	2/15/31	5,758	7,772
Methanex Corp.	4.250%	12/1/24	2,314	2,378
Methanex Corp.	5.650%	12/1/44	7,155	6,859
Mosaic Co.	3.750%	11/15/21	6,485	6,638
Mosaic Co.	3.250%	11/15/22	10,190	10,448
Mosaic Co.	4.250%	11/15/23	17,332	18,470
Mosaic Co.	4.050%	11/15/27	11,600	12,019
Mosaic Co.	5.450%	11/15/33	6,117	6,942
Mosaic Co.	4.875%	11/15/41	2,743	2,850
Mosaic Co.	5.625%	11/15/43	1,261	1,492
Newmont Corp.	3.625%	6/9/21	2,465	2,514
Newmont Corp.	3.500%	3/15/22	716	735
Newmont Corp.	3.700%	3/15/23	10,810	11,302
Newmont Corp.	2.800%	10/1/29	6,615	6,547
Newmont Corp.	5.875%	4/1/35	2,505	3,194
Newmont Corp.	6.250%	10/1/39	12,738	16,835
Newmont Corp.	4.875%	3/15/42	9,308	10,850
Newmont Corp.	5.450%	6/9/44	11,715	14,497
Nucor Corp.	4.125%	9/15/22	1,092	1,145
Nucor Corp.	4.000%	8/1/23	11,695	12,373
Nucor Corp.	3.950%	5/1/28	200	217
Nucor Corp.	6.400%	12/1/37	10,458	14,135
Nucor Corp.	5.200%	8/1/43	14,800	18,378
Nucor Corp.	4.400%	5/1/48	6,950	7,873
Nutrien Ltd.	3.150%	10/1/22	3,571	3,643
Nutrien Ltd.	3.500%	6/1/23	15,735	16,232
Nutrien Ltd.	3.625%	3/15/24	5,525	5,762
Nutrien Ltd.	3.375%	3/15/25	7,365	7,634
Nutrien Ltd.	3.000%	4/1/25	9,096	9,259
Nutrien Ltd.	4.000%	12/15/26	5,100	5,427
Nutrien Ltd.	4.200%	4/1/29	3,625	3,985
Nutrien Ltd.	4.125%	3/15/35	6,550	6,837
Nutrien Ltd.	5.875%	12/1/36	825	989
Nutrien Ltd.	5.625%	12/1/40	4,663	5,453
Nutrien Ltd.	6.125%	1/15/41	7,281	9,072
Nutrien Ltd.	4.900%	6/1/43	5,075	5,676
Nutrien Ltd.	5.250%	1/15/45	22,021	25,940
Nutrien Ltd.	5.000%	4/1/49	6,870	8,108
Packaging Corp. of America	4.500%	11/1/23	18,907	20,341
Packaging Corp. of America	3.650%	9/15/24	4,882	5,114
Packaging Corp. of America	3.400%	12/15/27	4,250	4,424
Packaging Corp. of America	3.000%	12/15/29	3,800	3,814
Packaging Corp. of America	4.050%	12/15/49	2,595	2,693
PPG Industries Inc.	3.200%	3/15/23	667	688
PPG Industries Inc.	2.400%	8/15/24	14,600	14,707
Praxair Inc.	3.000%	9/1/21	5,795	5,901
Praxair Inc.	2.450%	2/15/22	20,965	21,211
Praxair Inc.	2.200%	8/15/22	5,769	5,809
Praxair Inc.	2.700%	2/21/23	3,200	3,265
Praxair Inc.	2.650%	2/5/25	6,850	7,026
Praxair Inc.	3.200%	1/30/26	5,900	6,183
Praxair Inc.	3.550%	11/7/42	2,250	2,346
Rayonier Inc.	3.750%	4/1/22	2,875	2,906
Reliance Steel & Aluminum Co.	4.500%	4/15/23	5,370	5,652
Rio Tinto Alcan Inc.	7.250%	3/15/31	475	661

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Rio Tinto Alcan Inc.	5.750%	6/1/35	9,224	11,567
Rio Tinto Finance USA Ltd.	3.750%	6/15/25	13,765	14,769
Rio Tinto Finance USA Ltd.	7.125%	7/15/28	7,409	9,872
Rio Tinto Finance USA Ltd.	5.200%	11/2/40	13,216	17,243
Rio Tinto Finance USA plc	4.750%	3/22/42	7,893	9,629
Rio Tinto Finance USA plc	4.125%	8/21/42	9,425	10,790
Rohm & Haas Co.	7.850%	7/15/29	5,265	6,997
RPM International Inc.	3.450%	11/15/22	4,560	4,675
RPM International Inc.	3.750%	3/15/27	5,601	5,758
RPM International Inc.	4.550%	3/1/29	3,100	3,351
RPM International Inc.	5.250%	6/1/45	3,942	4,357
RPM International Inc.	4.250%	1/15/48	8,200	7,952
Sasol Financing International Ltd.	4.500%	11/14/22	11,200	11,568
SASOL Financing USA LLC	5.875%	3/27/24	16,375	17,746
SASOL Financing USA LLC	6.500%	9/27/28	8,200	9,122
Sherwin-Williams Co.	4.200%	1/15/22	1,775	1,841
Sherwin-Williams Co.	2.750%	6/1/22	6,512	6,622
Sherwin-Williams Co.	3.125%	6/1/24	8,004	8,264
Sherwin-Williams Co.	3.450%	8/1/25	9,664	10,143
Sherwin-Williams Co.	3.950%	1/15/26	8,650	9,245
Sherwin-Williams Co.	3.450%	6/1/27	17,035	17,959
Sherwin-Williams Co.	2.950%	8/15/29	12,100	12,244
Sherwin-Williams Co.	4.000%	12/15/42	2,100	2,156
Sherwin-Williams Co.	4.550%	8/1/45	3,134	3,450
Sherwin-Williams Co.	4.500%	6/1/47	3,900	4,428
Sherwin-Williams Co.	3.800%	8/15/49	10,000	10,173
Southern Copper Corp.	3.500%	11/8/22	8,080	8,342
Southern Copper Corp.	3.875%	4/23/25	1,233	1,294
Southern Copper Corp.	7.500%	7/27/35	5,269	7,253
Southern Copper Corp.	6.750%	4/16/40	2,612	3,475
Southern Copper Corp.	5.250%	11/8/42	16,380	18,748
Southern Copper Corp.	5.875%	4/23/45	32,540	40,443
Steel Dynamics Inc.	2.800%	12/15/24	2,250	2,267
Steel Dynamics Inc.	4.125%	9/15/25	555	571
Steel Dynamics Inc.	5.000%	12/15/26	250	266
Steel Dynamics Inc.	3.450%	4/15/30	6,500	6,573
Suzano Austria GmbH	6.000%	1/15/29	25,200	28,448
Suzano Austria GmbH	5.000%	1/15/30	8,400	8,813
Teck Resources Ltd.	6.125%	10/1/35	7,200	8,385
Teck Resources Ltd.	6.000%	8/15/40	6,120	6,818
Teck Resources Ltd.	6.250%	7/15/41	14,010	16,003
Vale Canada Ltd.	7.200%	9/15/32	1,475	1,814
Vale Overseas Ltd.	6.250%	8/10/26	13,550	15,887
Vale Overseas Ltd.	8.250%	1/17/34	2,712	3,800
Vale Overseas Ltd.	6.875%	11/21/36	25,871	33,568
Vale Overseas Ltd.	6.875%	11/10/39	15,594	20,233
Vale SA	5.625%	9/11/42	8,278	9,685
Westlake Chemical Corp.	3.600%	8/15/26	21,295	21,974
Westlake Chemical Corp.	5.000%	8/15/46	15,728	16,683
Westrock MWV LLC	8.200%	1/15/30	5,703	7,792
WestRock RKT Co.	4.900%	3/1/22	3,690	3,889
Weyerhaeuser Co.	4.700%	3/15/21	3,605	3,697
Weyerhaeuser Co.	3.250%	3/15/23	150	154
Weyerhaeuser Co.	4.625%	9/15/23	5,815	6,265
Weyerhaeuser Co.	8.500%	1/15/25	2,400	3,032
Weyerhaeuser Co.	4.000%	11/15/29	10,100	10,947
Weyerhaeuser Co.	7.375%	3/15/32	9,455	13,103
Weyerhaeuser Co.	6.875%	12/15/33	3,275	4,312
WRKCo Inc.	3.000%	9/15/24	4,500	4,592
WRKCo Inc.	3.750%	3/15/25	8,715	9,180
WRKCo Inc.	4.650%	3/15/26	3,400	3,759
WRKCo Inc.	3.375%	9/15/27	4,575	4,675
WRKCo Inc.	4.000%	3/15/28	8,700	9,257
WRKCo Inc.	3.900%	6/1/28	3,250	3,437

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
WRKCo Inc.	4.900%	3/15/29	11,285	12,831
WRKCo Inc.	4.200%	6/1/32	3,000	3,279
Yamana Gold Inc.	4.625%	12/15/27	3,800	3,966
Capital Goods (1.4%)				
3M Co.	1.625%	9/19/21	2,650	2,642
3M Co.	2.750%	3/1/22	7,335	7,471
3M Co.	2.000%	6/26/22	1,600	1,609
3M Co.	1.750%	2/14/23	8,000	7,954
3M Co.	2.250%	3/15/23	5,442	5,489
3M Co.	3.250%	2/14/24	4,675	4,888
3M Co.	2.000%	2/14/25	9,450	9,367
3M Co.	3.000%	8/7/25	7,880	8,214
3M Co.	2.250%	9/19/26	10,545	10,518
3M Co.	2.875%	10/15/27	12,110	12,610
3M Co.	3.625%	9/14/28	1,000	1,088
3M Co.	3.375%	3/1/29	11,400	12,086
3M Co.	2.375%	8/26/29	11,200	10,995
3M Co.	3.875%	6/15/44	1,351	1,432
3M Co.	3.125%	9/19/46	6,030	5,776
3M Co.	3.625%	10/15/47	8,175	8,414
3M Co.	4.000%	9/14/48	13,950	15,304
3M Co.	3.250%	8/26/49	5,725	5,570
ABB Finance USA Inc.	2.875%	5/8/22	3,668	3,743
ABB Finance USA Inc.	3.375%	4/3/23	780	811
ABB Finance USA Inc.	3.800%	4/3/28	10,685	11,666
ABB Finance USA Inc.	4.375%	5/8/42	8,858	10,628
Allegion plc	3.500%	10/1/29	4,475	4,562
Allegion US Holding Co. Inc.	3.200%	10/1/24	1,550	1,591
Allegion US Holding Co. Inc.	3.550%	10/1/27	5,119	5,275
Avery Dennison Corp.	4.875%	12/6/28	2,950	3,349
Bemis Co. Inc.	3.100%	9/15/26	3,803	3,717
Boeing Co.	2.300%	8/1/21	5,120	5,146
Boeing Co.	8.750%	8/15/21	1,285	1,421
Boeing Co.	2.350%	10/30/21	9,945	10,021
Boeing Co.	2.125%	3/1/22	4,012	4,019
Boeing Co.	2.700%	5/1/22	5,450	5,526
Boeing Co.	2.800%	3/1/23	7,820	7,964
Boeing Co.	1.875%	6/15/23	6,030	5,986
Boeing Co.	2.800%	3/1/24	1,800	1,837
Boeing Co.	2.850%	10/30/24	6,983	7,149
Boeing Co.	2.500%	3/1/25	2,831	2,835
Boeing Co.	7.250%	6/15/25	675	834
Boeing Co.	2.600%	10/30/25	3,050	3,073
Boeing Co.	3.100%	5/1/26	7,500	7,732
Boeing Co.	2.250%	6/15/26	1,854	1,826
Boeing Co.	2.700%	2/1/27	8,290	8,355
Boeing Co.	2.800%	3/1/27	4,250	4,305
Boeing Co.	3.250%	3/1/28	4,780	4,961
Boeing Co.	3.450%	11/1/28	3,925	4,133
Boeing Co.	3.200%	3/1/29	10,375	10,811
Boeing Co.	2.950%	2/1/30	8,565	8,750
Boeing Co.	6.125%	2/15/33	5,175	6,755
Boeing Co.	3.600%	5/1/34	10,400	11,091
Boeing Co.	3.250%	2/1/35	8,950	9,119
Boeing Co.	6.625%	2/15/38	2,905	4,038
Boeing Co.	3.550%	3/1/38	3,715	3,855
Boeing Co.	3.500%	3/1/39	4,400	4,519
Boeing Co.	6.875%	3/15/39	9,458	13,818
Boeing Co.	5.875%	2/15/40	4,262	5,640
Boeing Co.	3.375%	6/15/46	9,064	8,777
Boeing Co.	3.650%	3/1/47	5,685	5,761
Boeing Co.	3.625%	3/1/48	4,275	4,367
Boeing Co.	3.850%	11/1/48	3,466	3,636

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Boeing Co.	3.900%	5/1/49	8,650	9,259
Boeing Co.	3.750%	2/1/50	5,500	5,795
Boeing Co.	3.825%	3/1/59	10,300	10,696
Boeing Co.	3.950%	8/1/59	5,000	5,339
Carlisle Cos. Inc.	3.750%	11/15/22	3,380	3,486
Carlisle Cos. Inc.	3.500%	12/1/24	3,042	3,157
Carlisle Cos. Inc.	3.750%	12/1/27	4,025	4,208
Caterpillar Financial Services Corp.	1.850%	9/4/20	16,070	16,058
Caterpillar Financial Services Corp.	2.900%	3/15/21	6,670	6,752
Caterpillar Financial Services Corp.	2.650%	5/17/21	4,815	4,864
Caterpillar Financial Services Corp.	1.700%	8/9/21	22,996	22,918
Caterpillar Financial Services Corp.	2.750%	8/20/21	3,400	3,443
Caterpillar Financial Services Corp.	3.150%	9/7/21	13,401	13,672
Caterpillar Financial Services Corp.	1.931%	10/1/21	3,937	3,942
Caterpillar Financial Services Corp.	2.950%	2/26/22	9,095	9,293
Caterpillar Financial Services Corp.	2.850%	6/1/22	1,659	1,693
Caterpillar Financial Services Corp.	2.400%	6/6/22	8,350	8,441
Caterpillar Financial Services Corp.	2.550%	11/29/22	8,885	9,047
Caterpillar Financial Services Corp.	2.625%	3/1/23	2,000	2,040
Caterpillar Financial Services Corp.	3.450%	5/15/23	6,260	6,548
Caterpillar Financial Services Corp.	3.750%	11/24/23	9,350	9,963
Caterpillar Financial Services Corp.	3.650%	12/7/23	4,182	4,432
Caterpillar Financial Services Corp.	2.850%	5/17/24	6,080	6,277
Caterpillar Financial Services Corp.	3.300%	6/9/24	5,975	6,283
Caterpillar Financial Services Corp.	2.150%	11/8/24	3,750	3,759
Caterpillar Financial Services Corp.	3.250%	12/1/24	13,387	14,117
Caterpillar Financial Services Corp.	2.400%	8/9/26	5,565	5,595
Caterpillar Inc.	3.900%	5/27/21	15,566	15,978
Caterpillar Inc.	2.600%	6/26/22	10,300	10,453
Caterpillar Inc.	3.400%	5/15/24	13,141	13,887
Caterpillar Inc.	2.600%	9/19/29	5,000	5,034
Caterpillar Inc.	5.300%	9/15/35	3,000	3,714
Caterpillar Inc.	6.050%	8/15/36	9,427	12,829
Caterpillar Inc.	5.200%	5/27/41	8,410	10,853
Caterpillar Inc.	3.803%	8/15/42	23,538	26,317
Caterpillar Inc.	4.300%	5/15/44	3,535	4,092
Caterpillar Inc.	3.250%	9/19/49	10,930	10,906
Caterpillar Inc.	4.750%	5/15/64	4,175	5,222
CNH Industrial Capital LLC	4.875%	4/1/21	750	774
CNH Industrial Capital LLC	3.875%	10/15/21	2,450	2,515
CNH Industrial Capital LLC	4.375%	4/5/22	5,250	5,476
CNH Industrial Capital LLC	4.200%	1/15/24	26,190	27,724
CNH Industrial NV	4.500%	8/15/23	1,565	1,667
CNH Industrial NV	3.850%	11/15/27	7,840	8,162
Crane Co.	4.450%	12/15/23	6,450	6,865
Crane Co.	4.200%	3/15/48	7,000	7,006
CRH America Inc.	5.750%	1/15/21	2,975	3,080
Deere & Co.	2.600%	6/8/22	34,398	34,953
Deere & Co.	5.375%	10/16/29	9,962	12,318
Deere & Co.	7.125%	3/3/31	405	572
Deere & Co.	3.900%	6/9/42	6,710	7,544
Dover Corp.	3.150%	11/15/25	8,640	8,949
Dover Corp.	2.950%	11/4/29	3,315	3,324
Dover Corp.	5.375%	10/15/35	2,350	2,805
Dover Corp.	6.600%	3/15/38	3,115	4,152
Dover Corp.	5.375%	3/1/41	4,109	4,996
Eagle Materials Inc.	4.500%	8/1/26	3,880	4,022
Eaton Corp.	2.750%	11/2/22	15,254	15,560
Eaton Corp.	3.103%	9/15/27	14,295	14,823
Eaton Corp.	4.000%	11/2/32	8,304	9,403
Eaton Corp.	4.150%	11/2/42	2,087	2,316
Eaton Corp.	3.915%	9/15/47	5,715	6,083
Embraer Netherlands Finance BV	5.050%	6/15/25	9,055	9,956
Embraer Netherlands Finance BV	5.400%	2/1/27	11,295	12,698

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
7 Embraer Overseas Ltd.	5.696%	9/16/23	9,130	10,005
Embraer SA	5.150%	6/15/22	1,200	1,266
Emerson Electric Co.	2.625%	12/1/21	18,650	18,961
Emerson Electric Co.	2.625%	2/15/23	4,200	4,293
Emerson Electric Co.	3.150%	6/1/25	6,150	6,433
Flowserve Corp.	3.500%	9/15/22	16,830	17,011
Flowserve Corp.	4.000%	11/15/23	4,225	4,323
Fortive Corp.	2.350%	6/15/21	10,395	10,423
Fortive Corp.	3.150%	6/15/26	6,329	6,476
Fortive Corp.	4.300%	6/15/46	7,500	7,717
Fortune Brands Home & Security Inc.	4.000%	9/21/23	12,373	13,068
Fortune Brands Home & Security Inc.	4.000%	6/15/25	8,825	9,429
Fortune Brands Home & Security Inc.	3.250%	9/15/29	700	707
General Dynamics Corp.	3.000%	5/11/21	7,525	7,646
General Dynamics Corp.	3.875%	7/15/21	4,919	5,058
General Dynamics Corp.	2.250%	11/15/22	9,415	9,513
General Dynamics Corp.	3.375%	5/15/23	20,455	21,354
General Dynamics Corp.	1.875%	8/15/23	23,790	23,811
General Dynamics Corp.	2.375%	11/15/24	9,650	9,811
General Dynamics Corp.	3.500%	5/15/25	13,585	14,543
General Dynamics Corp.	2.125%	8/15/26	5,800	5,736
General Dynamics Corp.	2.625%	11/15/27	13,629	13,940
General Dynamics Corp.	3.750%	5/15/28	17,940	19,757
General Dynamics Corp.	3.600%	11/15/42	3,968	4,490
General Electric Co.	4.625%	1/7/21	15,664	16,023
General Electric Co.	5.300%	2/11/21	18,728	19,326
General Electric Co.	4.650%	10/17/21	15,410	16,054
General Electric Co.	3.150%	9/7/22	4,694	4,795
General Electric Co.	2.700%	10/9/22	14,078	14,268
General Electric Co.	3.100%	1/9/23	11,432	11,670
General Electric Co.	3.375%	3/11/24	23,296	24,106
General Electric Co.	3.450%	5/15/24	5,675	5,887
General Electric Co.	6.750%	3/15/32	30,702	39,330
General Electric Co.	7.500%	8/21/35	100	130
General Electric Co.	6.150%	8/7/37	10,048	12,405
General Electric Co.	5.875%	1/14/38	33,653	40,564
General Electric Co.	6.875%	1/10/39	22,999	30,653
General Electric Co.	4.125%	10/9/42	12,530	12,967
General Electric Co.	4.500%	3/11/44	12,061	13,148
Hexcel Corp.	4.700%	8/15/25	1,400	1,514
Honeywell International Inc.	4.250%	3/1/21	8,075	8,318
Honeywell International Inc.	1.850%	11/1/21	20,900	20,937
Honeywell International Inc.	2.150%	8/8/22	5,350	5,401
Honeywell International Inc.	3.350%	12/1/23	5,160	5,422
Honeywell International Inc.	2.300%	8/15/24	11,800	11,958
Honeywell International Inc.	2.500%	11/1/26	13,485	13,697
Honeywell International Inc.	2.700%	8/15/29	5,975	6,129
Honeywell International Inc.	5.700%	3/15/36	5,449	7,259
Honeywell International Inc.	5.700%	3/15/37	8,596	11,652
Honeywell International Inc.	5.375%	3/1/41	6,675	8,988
Honeywell International Inc.	3.812%	11/21/47	735	831
Hubbell Inc.	3.350%	3/1/26	4,851	4,962
Hubbell Inc.	3.150%	8/15/27	3,200	3,191
Hubbell Inc.	3.500%	2/15/28	12,120	12,517
Huntington Ingalls Industries Inc.	3.483%	12/1/27	12,811	13,355
Illinois Tool Works Inc.	3.375%	9/15/21	765	782
Illinois Tool Works Inc.	3.500%	3/1/24	2,802	2,966
Illinois Tool Works Inc.	2.650%	11/15/26	12,565	12,913
Illinois Tool Works Inc.	4.875%	9/15/41	4,670	5,871
Illinois Tool Works Inc.	3.900%	9/1/42	16,959	19,544
Ingersoll-Rand Global Holding Co. Ltd.	2.900%	2/21/21	2,519	2,543
Ingersoll-Rand Global Holding Co. Ltd.	4.250%	6/15/23	9,300	9,935
Ingersoll-Rand Global Holding Co. Ltd.	5.750%	6/15/43	4,840	6,093
Ingersoll-Rand Global Holding Co. Ltd.	4.300%	2/21/48	1,300	1,407

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Ingersoll-Rand Luxembourg Finance SA	3.550%	11/1/24	7,960	8,342
Ingersoll-Rand Luxembourg Finance SA	3.500%	3/21/26	4,325	4,522
Ingersoll-Rand Luxembourg Finance SA	3.800%	3/21/29	10,450	11,189
Ingersoll-Rand Luxembourg Finance SA	4.650%	11/1/44	3,245	3,659
Ingersoll-Rand Luxembourg Finance SA	4.500%	3/21/49	3,700	4,134
John Deere Capital Corp.	1.700%	1/15/20	1,000	1,000
John Deere Capital Corp.	2.350%	1/8/21	2,100	2,108
John Deere Capital Corp.	2.550%	1/8/21	300	302
John Deere Capital Corp.	2.800%	3/4/21	6,800	6,872
John Deere Capital Corp.	2.875%	3/12/21	5,545	5,607
John Deere Capital Corp.	3.900%	7/12/21	5,953	6,136
John Deere Capital Corp.	3.125%	9/10/21	8,571	8,756
John Deere Capital Corp.	3.150%	10/15/21	7,974	8,153
John Deere Capital Corp.	2.650%	1/6/22	4,300	4,370
John Deere Capital Corp.	2.750%	3/15/22	2,445	2,490
John Deere Capital Corp.	1.950%	6/13/22	3,240	3,242
John Deere Capital Corp.	2.150%	9/8/22	14,650	14,742
John Deere Capital Corp.	2.700%	1/6/23	1,150	1,175
John Deere Capital Corp.	2.800%	1/27/23	2,510	2,571
John Deere Capital Corp.	2.800%	3/6/23	13,198	13,536
John Deere Capital Corp.	3.450%	6/7/23	5,500	5,753
John Deere Capital Corp.	3.650%	10/12/23	3,180	3,369
John Deere Capital Corp.	2.600%	3/7/24	4,250	4,342
John Deere Capital Corp.	3.350%	6/12/24	20,630	21,727
John Deere Capital Corp.	2.650%	6/24/24	3,300	3,378
John Deere Capital Corp.	3.450%	3/13/25	16,515	17,531
John Deere Capital Corp.	3.400%	9/11/25	3,710	3,929
John Deere Capital Corp.	2.650%	6/10/26	3,294	3,355
John Deere Capital Corp.	2.250%	9/14/26	3,150	3,149
John Deere Capital Corp.	2.800%	9/8/27	8,650	8,881
John Deere Capital Corp.	3.050%	1/6/28	12,900	13,435
John Deere Capital Corp.	3.450%	3/7/29	5,670	6,162
John Deere Capital Corp.	2.800%	7/18/29	6,650	6,808
Johnson Controls International plc	3.625%	7/2/24	2,300	2,386
Johnson Controls International plc	3.900%	2/14/26	5,764	6,120
Johnson Controls International plc	6.000%	1/15/36	1,046	1,283
Johnson Controls International plc	4.625%	7/2/44	10,902	11,888
Johnson Controls International plc	5.125%	9/14/45	1,163	1,351
Johnson Controls International plc	4.500%	2/15/47	12,573	13,522
Johnson Controls International plc	4.950%	7/2/64	4,487	4,644
Kennametal Inc.	3.875%	2/15/22	2,575	2,648
Kennametal Inc.	4.625%	6/15/28	8,800	9,386
7 L3Harris Technologies Inc.	4.950%	2/15/21	14,579	14,934
7 L3Harris Technologies Inc.	3.850%	6/15/23	5,175	5,447
7 L3Harris Technologies Inc.	3.950%	5/28/24	4,767	5,055
L3Harris Technologies Inc.	3.832%	4/27/25	9,780	10,404
7 L3Harris Technologies Inc.	3.850%	12/15/26	5,410	5,813
L3Harris Technologies Inc.	4.400%	6/15/28	500	556
7 L3Harris Technologies Inc.	4.400%	6/15/28	6,960	7,753
L3Harris Technologies Inc.	2.900%	12/15/29	6,034	6,109
L3Harris Technologies Inc.	4.854%	4/27/35	2,725	3,207
L3Harris Technologies Inc.	6.150%	12/15/40	6,103	8,281
L3Harris Technologies Inc.	5.054%	4/27/45	2,056	2,552
Leggett & Platt Inc.	3.800%	11/15/24	4,600	4,810
Leggett & Platt Inc.	3.500%	11/15/27	15,075	15,464
Leggett & Platt Inc.	4.400%	3/15/29	5,400	5,900
Legrand France SA	8.500%	2/15/25	4,645	5,990
Lennox International Inc.	3.000%	11/15/23	1,075	1,093
Lockheed Martin Corp.	3.350%	9/15/21	26,978	27,657
Lockheed Martin Corp.	3.100%	1/15/23	11,215	11,592
Lockheed Martin Corp.	2.900%	3/1/25	5,252	5,457
Lockheed Martin Corp.	3.550%	1/15/26	4,158	4,453
Lockheed Martin Corp.	3.600%	3/1/35	7,990	8,749
Lockheed Martin Corp.	4.500%	5/15/36	5,680	6,725

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Lockheed Martin Corp.	6.150%	9/1/36	14,489	19,665
Lockheed Martin Corp.	5.720%	6/1/40	5,260	7,097
Lockheed Martin Corp.	4.070%	12/15/42	19,270	22,050
Lockheed Martin Corp.	3.800%	3/1/45	3,607	3,979
Lockheed Martin Corp.	4.700%	5/15/46	14,410	18,193
Lockheed Martin Corp.	4.090%	9/15/52	14,321	16,739
Martin Marietta Materials Inc.	4.250%	7/2/24	2,000	2,140
Martin Marietta Materials Inc.	3.450%	6/1/27	6,400	6,610
Martin Marietta Materials Inc.	3.500%	12/15/27	7,800	8,111
Martin Marietta Materials Inc.	4.250%	12/15/47	10,110	10,585
Masco Corp.	4.450%	4/1/25	7,432	8,092
Masco Corp.	4.375%	4/1/26	2,923	3,154
Masco Corp.	3.500%	11/15/27	7,960	8,233
Masco Corp.	6.500%	8/15/32	27	33
Masco Corp.	4.500%	5/15/47	8,150	8,295
Mohawk Industries Inc.	3.850%	2/1/23	12,690	13,213
Northrop Grumman Corp.	3.500%	3/15/21	9,153	9,323
Northrop Grumman Corp.	2.550%	10/15/22	4,955	5,028
Northrop Grumman Corp.	3.250%	8/1/23	2,208	2,295
Northrop Grumman Corp.	2.930%	1/15/25	7,225	7,444
Northrop Grumman Corp.	3.200%	2/1/27	6,275	6,525
Northrop Grumman Corp.	3.250%	1/15/28	31,370	32,683
Northrop Grumman Corp.	5.050%	11/15/40	5,825	7,098
Northrop Grumman Corp.	4.750%	6/1/43	8,279	9,889
Northrop Grumman Corp.	3.850%	4/15/45	2,004	2,145
Northrop Grumman Corp.	4.030%	10/15/47	5,330	5,924
Northrop Grumman Systems Corp.	7.750%	2/15/31	5,216	7,481
Nvent Finance Sarl	3.950%	4/15/23	2,280	2,311
Nvent Finance Sarl	4.550%	4/15/28	6,870	7,119
Oshkosh Corp.	4.600%	5/15/28	9,000	9,630
Owens Corning	4.200%	12/1/24	10,215	10,817
Owens Corning	3.400%	8/15/26	5,350	5,418
Owens Corning	3.950%	8/15/29	4,850	5,028
Owens Corning	7.000%	12/1/36	409	500
Owens Corning	4.300%	7/15/47	7,825	7,423
Owens Corning	4.400%	1/30/48	4,250	4,108
Parker-Hannifin Corp.	3.500%	9/15/22	1,850	1,914
Parker-Hannifin Corp.	2.700%	6/14/24	6,950	7,043
Parker-Hannifin Corp.	3.300%	11/21/24	12,721	13,296
Parker-Hannifin Corp.	3.250%	3/1/27	20,521	21,284
Parker-Hannifin Corp.	3.250%	6/14/29	4,875	5,065
Parker-Hannifin Corp.	4.200%	11/21/34	5,828	6,444
Parker-Hannifin Corp.	6.250%	5/15/38	5,632	7,467
Parker-Hannifin Corp.	4.450%	11/21/44	5,590	6,213
Parker-Hannifin Corp.	4.100%	3/1/47	6,355	6,879
Parker-Hannifin Corp.	4.000%	6/14/49	7,800	8,436
Pentair Finance Sarl	4.500%	7/1/29	3,000	3,164
Precision Castparts Corp.	2.500%	1/15/23	18,264	18,584
Precision Castparts Corp.	3.250%	6/15/25	12,717	13,398
Precision Castparts Corp.	3.900%	1/15/43	6,950	7,520
Precision Castparts Corp.	4.375%	6/15/45	6,867	7,938
Raytheon Co.	2.500%	12/15/22	13,078	13,337
Raytheon Co.	3.150%	12/15/24	6,300	6,618
Raytheon Co.	7.200%	8/15/27	2,810	3,674
Raytheon Co.	4.875%	10/15/40	1,710	2,139
Raytheon Co.	4.700%	12/15/41	8,700	10,816
Raytheon Co.	4.200%	12/15/44	2,600	3,048
Republic Services Inc.	5.250%	11/15/21	11,497	12,193
Republic Services Inc.	3.550%	6/1/22	9,348	9,658
Republic Services Inc.	4.750%	5/15/23	4,375	4,711
Republic Services Inc.	2.500%	8/15/24	5,100	5,167
Republic Services Inc.	3.200%	3/15/25	3,820	3,967
Republic Services Inc.	2.900%	7/1/26	1,579	1,609
Republic Services Inc.	3.375%	11/15/27	285	301

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Republic Services Inc.	6.200%	3/1/40	6,078	8,276
Republic Services Inc.	5.700%	5/15/41	13,998	18,192
Rockwell Automation Inc.	3.500%	3/1/29	9,050	9,726
Rockwell Automation Inc.	4.200%	3/1/49	6,075	7,062
Rockwell Collins Inc.	3.100%	11/15/21	2,350	2,390
Rockwell Collins Inc.	2.800%	3/15/22	4,800	4,882
Rockwell Collins Inc.	3.700%	12/15/23	1,000	1,053
Rockwell Collins Inc.	3.200%	3/15/24	16,875	17,560
Rockwell Collins Inc.	3.500%	3/15/27	10,350	11,009
Rockwell Collins Inc.	4.800%	12/15/43	4,916	6,008
Rockwell Collins Inc.	4.350%	4/15/47	13,200	15,430
Roper Technologies Inc.	3.000%	12/15/20	5,550	5,601
Roper Technologies Inc.	2.800%	12/15/21	14,821	15,032
Roper Technologies Inc.	3.125%	11/15/22	4,193	4,304
Roper Technologies Inc.	2.350%	9/15/24	2,000	2,010
Roper Technologies Inc.	3.850%	12/15/25	2,275	2,444
Roper Technologies Inc.	3.800%	12/15/26	16,610	17,851
Roper Technologies Inc.	4.200%	9/15/28	8,997	9,838
Roper Technologies Inc.	2.950%	9/15/29	5,000	5,026
Snap-on Inc.	6.125%	9/1/21	3,700	3,954
Snap-on Inc.	3.250%	3/1/27	1,200	1,251
Snap-on Inc.	4.100%	3/1/48	3,700	4,134
Sonoco Products Co.	5.750%	11/1/40	6,100	7,474
Spirit AeroSystems Inc.	3.950%	6/15/23	15,285	15,732
Spirit AeroSystems Inc.	3.850%	6/15/26	5,525	5,665
Spirit AeroSystems Inc.	4.600%	6/15/28	8,920	9,379
Stanley Black & Decker Inc.	3.400%	12/1/21	3,125	3,192
Stanley Black & Decker Inc.	2.900%	11/1/22	5,231	5,357
Stanley Black & Decker Inc.	3.400%	3/1/26	5,616	5,922
Stanley Black & Decker Inc.	5.200%	9/1/40	6,283	7,784
Stanley Black & Decker Inc.	4.850%	11/15/48	5,575	6,886
Textron Inc.	4.300%	3/1/24	3,725	3,978
Textron Inc.	3.875%	3/1/25	13,545	14,342
Textron Inc.	4.000%	3/15/26	11,700	12,490
Textron Inc.	3.650%	3/15/27	28,640	29,944
Textron Inc.	3.375%	3/1/28	4,629	4,756
Textron Inc.	3.900%	9/17/29	7,150	7,628
Timken Co.	3.875%	9/1/24	1,000	1,043
Timken Co.	4.500%	12/15/28	10,000	10,768
United Technologies Corp.	3.350%	8/16/21	2,570	2,630
United Technologies Corp.	1.950%	11/1/21	4,000	4,005
United Technologies Corp.	2.300%	5/4/22	1,000	1,008
United Technologies Corp.	3.100%	6/1/22	24,697	25,356
United Technologies Corp.	3.650%	8/16/23	32,988	34,751
United Technologies Corp.	2.800%	5/4/24	19,105	19,631
United Technologies Corp.	3.950%	8/16/25	21,622	23,540
United Technologies Corp.	2.650%	11/1/26	4,600	4,707
United Technologies Corp.	3.125%	5/4/27	3,351	3,507
United Technologies Corp.	6.700%	8/1/28	2,397	3,106
United Technologies Corp.	4.125%	11/16/28	45,310	50,944
United Technologies Corp.	7.500%	9/15/29	8,296	11,666
United Technologies Corp.	5.400%	5/1/35	5,612	7,179
United Technologies Corp.	6.050%	6/1/36	8,512	11,460
United Technologies Corp.	6.125%	7/15/38	6,186	8,556
United Technologies Corp.	4.450%	11/16/38	10,698	12,560
United Technologies Corp.	5.700%	4/15/40	11,965	16,005
United Technologies Corp.	4.500%	6/1/42	35,334	42,313
United Technologies Corp.	4.150%	5/15/45	15,926	18,242
United Technologies Corp.	3.750%	11/1/46	14,295	15,574
United Technologies Corp.	4.050%	5/4/47	7,525	8,540
United Technologies Corp.	4.625%	11/16/48	19,475	24,240
Valmont Industries Inc.	5.000%	10/1/44	9,050	9,245
Valmont Industries Inc.	5.250%	10/1/54	4,600	4,667
Vulcan Materials Co.	4.500%	4/1/25	3,910	4,230

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Vulcan Materials Co.	3.900%	4/1/27	550	582
Vulcan Materials Co.	4.500%	6/15/47	10,525	11,526
Wabtec Corp.	4.400%	3/15/24	10,840	11,489
Wabtec Corp.	3.450%	11/15/26	9,767	9,810
Wabtec Corp.	4.950%	9/15/28	10,900	11,981
Waste Connections Inc.	3.500%	5/1/29	11,850	12,487
Waste Management Inc.	4.600%	3/1/21	9,560	9,801
Waste Management Inc.	2.900%	9/15/22	1,130	1,156
Waste Management Inc.	2.400%	5/15/23	12,800	12,916
Waste Management Inc.	3.500%	5/15/24	4,134	4,340
Waste Management Inc.	2.950%	6/15/24	8,265	8,524
Waste Management Inc.	3.125%	3/1/25	7,645	7,988
Waste Management Inc.	3.200%	6/15/26	8,469	8,872
Waste Management Inc.	3.150%	11/15/27	13,883	14,506
Waste Management Inc.	3.450%	6/15/29	11,275	12,042
Waste Management Inc.	3.900%	3/1/35	4,000	4,424
Waste Management Inc.	4.000%	7/15/39	6,250	6,980
Waste Management Inc.	4.100%	3/1/45	7,789	8,739
Waste Management Inc.	4.150%	7/15/49	11,275	12,841
WW Grainger Inc.	4.600%	6/15/45	13,443	15,913
WW Grainger Inc.	3.750%	5/15/46	5,362	5,541
WW Grainger Inc.	4.200%	5/15/47	1,950	2,171
Xylem Inc.	4.875%	10/1/21	110	115
Xylem Inc.	3.250%	11/1/26	3,461	3,588
Xylem Inc.	4.375%	11/1/46	6,310	6,889
Communication (2.4%)				
Activision Blizzard Inc.	2.300%	9/15/21	17,549	17,626
Activision Blizzard Inc.	3.400%	9/15/26	12,563	13,165
Activision Blizzard Inc.	3.400%	6/15/27	3,257	3,392
Activision Blizzard Inc.	4.500%	6/15/47	4,220	4,794
America Movil SAB de CV	3.125%	7/16/22	36,650	37,380
America Movil SAB de CV	3.625%	4/22/29	5,500	5,831
America Movil SAB de CV	6.375%	3/1/35	15,818	21,222
America Movil SAB de CV	6.125%	11/15/37	4,283	5,586
America Movil SAB de CV	6.125%	3/30/40	14,500	19,428
America Movil SAB de CV	4.375%	7/16/42	12,590	14,015
America Movil SAB de CV	4.375%	4/22/49	14,500	16,614
American Tower Corp.	3.300%	2/15/21	13,364	13,528
American Tower Corp.	3.450%	9/15/21	14,400	14,746
American Tower Corp.	5.900%	11/1/21	8,029	8,578
American Tower Corp.	2.250%	1/15/22	8,465	8,491
American Tower Corp.	3.500%	1/31/23	17,414	18,040
American Tower Corp.	5.000%	2/15/24	11,946	13,143
American Tower Corp.	3.375%	5/15/24	9,000	9,329
American Tower Corp.	2.950%	1/15/25	3,650	3,739
American Tower Corp.	4.000%	6/1/25	6,840	7,307
American Tower Corp.	4.400%	2/15/26	2,215	2,423
American Tower Corp.	3.375%	10/15/26	17,576	18,255
American Tower Corp.	3.125%	1/15/27	6,795	6,927
American Tower Corp.	3.550%	7/15/27	10,723	11,210
American Tower Corp.	3.950%	3/15/29	6,800	7,316
American Tower Corp.	3.800%	8/15/29	28,649	30,605
American Tower Corp.	3.700%	10/15/49	6,565	6,507
AT&T Inc.	4.600%	2/15/21	14,677	15,014
AT&T Inc.	2.800%	2/17/21	4,677	4,715
AT&T Inc.	4.450%	5/15/21	6,973	7,210
AT&T Inc.	3.875%	8/15/21	2,000	2,059
AT&T Inc.	4.000%	1/15/22	3,600	3,734
AT&T Inc.	3.000%	2/15/22	3,265	3,327
AT&T Inc.	3.200%	3/1/22	8,269	8,470
AT&T Inc.	3.800%	3/15/22	7,760	8,051
AT&T Inc.	3.400%	6/15/22	7,995	8,232
AT&T Inc.	3.000%	6/30/22	35,067	35,838

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
AT&T Inc.	2.625%	12/1/22	1,000	1,015
AT&T Inc.	3.600%	2/17/23	20,465	21,352
AT&T Inc.	4.050%	12/15/23	6,400	6,842
AT&T Inc.	3.800%	3/1/24	6,425	6,783
AT&T Inc.	3.900%	3/11/24	5,350	5,670
AT&T Inc.	4.450%	4/1/24	20,228	21,900
AT&T Inc.	3.550%	6/1/24	7,750	8,147
AT&T Inc.	3.950%	1/15/25	10,000	10,713
AT&T Inc.	3.400%	5/15/25	57,781	60,552
AT&T Inc.	3.600%	7/15/25	24,718	26,085
AT&T Inc.	3.875%	1/15/26	24,980	26,751
AT&T Inc.	4.125%	2/17/26	18,800	20,372
AT&T Inc.	3.800%	2/15/27	15,794	16,838
AT&T Inc.	4.250%	3/1/27	10,000	10,961
AT&T Inc.	4.100%	2/15/28	28,547	30,988
AT&T Inc.	4.350%	3/1/29	37,980	42,121
AT&T Inc.	4.300%	2/15/30	49,831	55,377
AT&T Inc.	4.500%	5/15/35	21,296	23,680
AT&T Inc.	5.250%	3/1/37	25,496	30,448
AT&T Inc.	4.900%	8/15/37	16,010	18,365
AT&T Inc.	4.850%	3/1/39	21,119	24,259
AT&T Inc.	6.200%	3/15/40	3,800	4,751
AT&T Inc.	6.350%	3/15/40	11,000	14,325
AT&T Inc.	6.100%	7/15/40	4,490	5,707
AT&T Inc.	6.000%	8/15/40	11,887	15,083
AT&T Inc.	5.350%	9/1/40	35,350	42,277
AT&T Inc.	6.375%	3/1/41	11,368	14,986
AT&T Inc.	5.550%	8/15/41	11,089	13,580
AT&T Inc.	5.375%	10/15/41	9,224	10,850
AT&T Inc.	5.150%	3/15/42	14,044	16,362
AT&T Inc.	4.900%	6/15/42	8,094	9,103
AT&T Inc.	4.300%	12/15/42	19,775	21,137
AT&T Inc.	5.350%	12/15/43	15,714	18,830
AT&T Inc.	4.650%	6/1/44	17,555	19,349
AT&T Inc.	4.800%	6/15/44	34,540	39,240
AT&T Inc.	4.350%	6/15/45	29,500	31,555
AT&T Inc.	4.850%	7/15/45	200	226
AT&T Inc.	4.750%	5/15/46	37,210	41,778
AT&T Inc.	5.150%	11/15/46	71,298	84,872
AT&T Inc.	5.650%	2/15/47	6,350	8,081
AT&T Inc.	5.450%	3/1/47	6,100	7,527
AT&T Inc.	4.500%	3/9/48	28,239	31,020
AT&T Inc.	4.550%	3/9/49	29,167	32,339
AT&T Inc.	5.150%	2/15/50	19,699	23,726
AT&T Inc.	5.700%	3/1/57	3,380	4,409
AT&T Inc.	5.300%	8/15/58	9,987	12,302
Bell Canada Inc.	4.300%	7/29/49	6,600	7,382
British Telecommunications plc	4.500%	12/4/23	7,450	8,022
British Telecommunications plc	5.125%	12/4/28	8,000	9,194
British Telecommunications plc	9.625%	12/15/30	28,703	44,172
CC Holdings GS V LLC / Crown Castle GS III Corp.	3.849%	4/15/23	11,452	11,987
Charter Communications Operating LLC / Charter Communications Operating Capital	4.464%	7/23/22	47,309	49,723
Charter Communications Operating LLC / Charter Communications Operating Capital	4.500%	2/1/24	10,164	10,933
Charter Communications Operating LLC / Charter Communications Operating Capital	4.908%	7/23/25	53,149	58,473
Charter Communications Operating LLC / Charter Communications Operating Capital	3.750%	2/15/28	26,165	27,043
Charter Communications Operating LLC / Charter Communications Operating Capital	4.200%	3/15/28	5,125	5,449
Charter Communications Operating LLC / Charter Communications Operating Capital	5.050%	3/30/29	23,875	26,995

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Charter Communications Operating LLC / Charter Communications Operating Capital	6.384%	10/23/35	30,935	38,891
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	4/1/38	8,680	9,838
Charter Communications Operating LLC / Charter Communications Operating Capital	6.484%	10/23/45	32,250	40,193
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	5/1/47	29,084	32,601
Charter Communications Operating LLC / Charter Communications Operating Capital	5.750%	4/1/48	34,155	39,854
Charter Communications Operating LLC / Charter Communications Operating Capital	5.125%	7/1/49	11,200	12,153
Charter Communications Operating LLC / Charter Communications Operating Capital	4.800%	3/1/50	14,423	15,099
Charter Communications Operating LLC / Charter Communications Operating Capital	6.834%	10/23/55	6,174	7,775
Comcast Cable Communications Holdings Inc.	9.455%	11/15/22	7,560	9,131
Comcast Corp.	3.450%	10/1/21	19,925	20,488
Comcast Corp.	3.125%	7/15/22	16,182	16,680
Comcast Corp.	2.750%	3/1/23	19,264	19,688
Comcast Corp.	3.000%	2/1/24	46,159	47,825
Comcast Corp.	3.600%	3/1/24	5,126	5,428
Comcast Corp.	3.700%	4/15/24	15,250	16,223
Comcast Corp.	3.375%	2/15/25	12,719	13,399
Comcast Corp.	3.375%	8/15/25	28,769	30,517
Comcast Corp.	3.950%	10/15/25	24,562	26,766
Comcast Corp.	3.150%	3/1/26	27,325	28,552
Comcast Corp.	2.350%	1/15/27	27,347	27,266
Comcast Corp.	3.300%	2/1/27	21,599	22,828
Comcast Corp.	3.150%	2/15/28	18,180	19,029
Comcast Corp.	3.550%	5/1/28	1,250	1,345
Comcast Corp.	4.150%	10/15/28	65,173	73,347
Comcast Corp.	2.650%	2/1/30	19,000	19,015
Comcast Corp.	4.250%	10/15/30	10,000	11,369
Comcast Corp.	4.250%	1/15/33	18,769	21,514
Comcast Corp.	7.050%	3/15/33	4,217	6,028
Comcast Corp.	4.200%	8/15/34	15,389	17,553
Comcast Corp.	5.650%	6/15/35	4,446	5,834
Comcast Corp.	4.400%	8/15/35	13,991	16,370
Comcast Corp.	6.500%	11/15/35	17,665	24,886
Comcast Corp.	3.200%	7/15/36	10,845	11,037
Comcast Corp.	6.450%	3/15/37	12,029	16,789
Comcast Corp.	6.950%	8/15/37	14,839	21,724
Comcast Corp.	3.900%	3/1/38	5,700	6,290
Comcast Corp.	6.400%	5/15/38	9,747	13,536
Comcast Corp.	4.600%	10/15/38	33,953	40,286
Comcast Corp.	3.250%	11/1/39	15,525	15,615
Comcast Corp.	6.400%	3/1/40	970	1,359
Comcast Corp.	4.650%	7/15/42	18,697	22,225
Comcast Corp.	4.500%	1/15/43	7,076	8,256
Comcast Corp.	4.600%	8/15/45	24,005	28,628
Comcast Corp.	3.400%	7/15/46	30,064	30,186
Comcast Corp.	4.000%	8/15/47	9,363	10,247
Comcast Corp.	3.969%	11/1/47	29,650	32,354
Comcast Corp.	4.000%	3/1/48	6,396	7,031
Comcast Corp.	4.700%	10/15/48	30,640	37,712
Comcast Corp.	3.999%	11/1/49	27,070	29,910
Comcast Corp.	3.450%	2/1/50	26,000	26,511
Comcast Corp.	4.049%	11/1/52	17,300	19,503
Comcast Corp.	4.950%	10/15/58	29,702	38,619
Crown Castle International Corp.	3.400%	2/15/21	14,805	15,023
Crown Castle International Corp.	2.250%	9/1/21	8,230	8,238
Crown Castle International Corp.	4.875%	4/15/22	8,513	9,002
Crown Castle International Corp.	5.250%	1/15/23	12,829	13,907

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Crown Castle International Corp.	3.150%	7/15/23	6,920	7,098
Crown Castle International Corp.	3.200%	9/1/24	8,075	8,313
Crown Castle International Corp.	4.450%	2/15/26	22,715	24,789
Crown Castle International Corp.	3.700%	6/15/26	17,075	18,048
Crown Castle International Corp.	4.000%	3/1/27	3,730	4,014
Crown Castle International Corp.	3.650%	9/1/27	19,953	21,022
Crown Castle International Corp.	3.800%	2/15/28	29,231	31,059
Crown Castle International Corp.	4.750%	5/15/47	4,325	4,981
Crown Castle International Corp.	5.200%	2/15/49	5,699	6,979
Deutsche Telekom International Finance BV	8.750%	6/15/30	43,808	64,279
Discovery Communications LLC	4.375%	6/15/21	4,875	5,021
Discovery Communications LLC	3.300%	5/15/22	2,588	2,654
Discovery Communications LLC	3.500%	6/15/22	8,030	8,237
Discovery Communications LLC	2.950%	3/20/23	12,157	12,382
Discovery Communications LLC	3.250%	4/1/23	3,000	3,083
Discovery Communications LLC	3.800%	3/13/24	5,319	5,598
Discovery Communications LLC	3.900%	11/15/24	12,667	13,438
Discovery Communications LLC	3.450%	3/15/25	7,192	7,441
Discovery Communications LLC	3.950%	6/15/25	6,250	6,630
Discovery Communications LLC	4.900%	3/11/26	5,625	6,282
Discovery Communications LLC	3.950%	3/20/28	23,195	24,742
Discovery Communications LLC	4.125%	5/15/29	5,450	5,852
Discovery Communications LLC	5.000%	9/20/37	16,910	19,085
Discovery Communications LLC	6.350%	6/1/40	10,651	13,434
Discovery Communications LLC	4.950%	5/15/42	8,507	9,304
Discovery Communications LLC	4.875%	4/1/43	12,062	13,083
Discovery Communications LLC	5.200%	9/20/47	14,310	16,571
Discovery Communications LLC	5.300%	5/15/49	3,145	3,721
Electronic Arts Inc.	3.700%	3/1/21	10,090	10,266
Electronic Arts Inc.	4.800%	3/1/26	5,040	5,672
7 Fox Corp.	3.666%	1/25/22	3,475	3,589
7 Fox Corp.	4.030%	1/25/24	14,590	15,538
7 Fox Corp.	4.709%	1/25/29	26,150	29,724
7 Fox Corp.	5.476%	1/25/39	12,400	15,076
7 Fox Corp.	5.576%	1/25/49	29,000	36,496
Grupo Televisa SAB	6.625%	3/18/25	4,064	4,767
Grupo Televisa SAB	4.625%	1/30/26	2,825	3,041
Grupo Televisa SAB	8.500%	3/11/32	460	623
Grupo Televisa SAB	6.625%	1/15/40	6,543	8,217
Grupo Televisa SAB	5.000%	5/13/45	20,316	21,420
Grupo Televisa SAB	6.125%	1/31/46	8,328	10,100
Grupo Televisa SAB	5.250%	5/24/49	2,950	3,188
Interpublic Group of Cos. Inc.	3.750%	10/1/21	4,268	4,378
Interpublic Group of Cos. Inc.	3.750%	2/15/23	9,525	9,948
Interpublic Group of Cos. Inc.	4.200%	4/15/24	7,155	7,685
Interpublic Group of Cos. Inc.	4.650%	10/1/28	6,120	6,875
Interpublic Group of Cos. Inc.	5.400%	10/1/48	11,885	14,552
Koninklijke KPN NV	8.375%	10/1/30	5,000	6,938
Moody's Corp.	3.250%	6/7/21	3,000	3,050
Moody's Corp.	2.750%	12/15/21	5,915	6,000
Moody's Corp.	4.500%	9/1/22	11,260	11,906
Moody's Corp.	4.875%	2/15/24	7,160	7,876
Moody's Corp.	4.250%	2/1/29	1,500	1,694
Moody's Corp.	5.250%	7/15/44	7,325	9,323
NBCUniversal Media LLC	4.375%	4/1/21	17,565	18,111
NBCUniversal Media LLC	2.875%	1/15/23	17,369	17,825
NBCUniversal Media LLC	6.400%	4/30/40	10,415	14,557
NBCUniversal Media LLC	5.950%	4/1/41	5,480	7,532
NBCUniversal Media LLC	4.450%	1/15/43	11,222	13,014
Omnicom Group Inc. / Omnicom Capital Inc.	3.625%	5/1/22	13,418	13,877
Omnicom Group Inc. / Omnicom Capital Inc.	3.650%	11/1/24	10,006	10,524
Omnicom Group Inc. / Omnicom Capital Inc.	3.600%	4/15/26	15,226	16,008
Orange SA	4.125%	9/14/21	25,616	26,552
Orange SA	9.000%	3/1/31	23,435	36,252

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Orange SA	5.375%	1/13/42	17,000	21,778
Orange SA	5.500%	2/6/44	881	1,168
RELX Capital Inc.	3.125%	10/15/22	13,043	13,486
RELX Capital Inc.	3.500%	3/16/23	6,592	6,842
RELX Capital Inc.	4.000%	3/18/29	5,050	5,470
Rogers Communications Inc.	3.000%	3/15/23	5,269	5,398
Rogers Communications Inc.	4.100%	10/1/23	6,060	6,457
Rogers Communications Inc.	3.625%	12/15/25	5,540	5,864
Rogers Communications Inc.	2.900%	11/15/26	7,055	7,165
Rogers Communications Inc.	7.500%	8/15/38	1,698	2,473
Rogers Communications Inc.	4.500%	3/15/43	8,038	8,810
Rogers Communications Inc.	5.000%	3/15/44	5,000	6,052
Rogers Communications Inc.	4.300%	2/15/48	6,000	6,561
Rogers Communications Inc.	4.350%	5/1/49	25,136	27,927
Rogers Communications Inc.	3.700%	11/15/49	8,200	8,247
S&P Global Inc.	4.000%	6/15/25	9,389	10,163
S&P Global Inc.	4.400%	2/15/26	10,030	11,143
S&P Global Inc.	2.950%	1/22/27	1,000	1,032
S&P Global Inc.	2.500%	12/1/29	5,500	5,511
S&P Global Inc.	4.500%	5/15/48	5,635	6,831
S&P Global Inc.	3.250%	12/1/49	8,800	8,983
TCI Communications Inc.	7.875%	2/15/26	5,443	7,062
TCI Communications Inc.	7.125%	2/15/28	2,972	3,930
Telefonica Emisiones SAU	5.462%	2/16/21	27,749	28,791
Telefonica Emisiones SAU	4.570%	4/27/23	8,757	9,410
Telefonica Emisiones SAU	4.103%	3/8/27	19,185	20,723
Telefonica Emisiones SAU	7.045%	6/20/36	20,222	28,448
Telefonica Emisiones SAU	4.665%	3/6/38	14,422	16,274
Telefonica Emisiones SAU	5.213%	3/8/47	34,110	40,490
Telefonica Emisiones SAU	4.895%	3/6/48	13,150	15,057
Telefonica Emisiones SAU	5.520%	3/1/49	13,725	17,168
Telefonica Europe BV	8.250%	9/15/30	7,027	10,102
TELUS Corp.	2.800%	2/16/27	9,635	9,641
TELUS Corp.	3.700%	9/15/27	805	846
TELUS Corp.	4.300%	6/15/49	11,840	13,062
Thomson Reuters Corp.	4.300%	11/23/23	9,483	10,175
Thomson Reuters Corp.	3.350%	5/15/26	5,200	5,341
Thomson Reuters Corp.	5.500%	8/15/35	8,250	9,223
Thomson Reuters Corp.	5.850%	4/15/40	3,795	4,533
Thomson Reuters Corp.	5.650%	11/23/43	4,525	5,332
Time Warner Cable LLC	4.125%	2/15/21	3,117	3,166
Time Warner Cable LLC	4.000%	9/1/21	15,622	15,993
Time Warner Cable LLC	6.550%	5/1/37	14,323	17,552
Time Warner Cable LLC	7.300%	7/1/38	16,748	21,912
Time Warner Cable LLC	6.750%	6/15/39	23,167	29,238
Time Warner Cable LLC	5.875%	11/15/40	18,908	21,661
Time Warner Cable LLC	5.500%	9/1/41	14,963	16,695
Time Warner Cable LLC	4.500%	9/15/42	24,545	24,870
Time Warner Entertainment Co. LP	8.375%	3/15/23	1,000	1,181
Time Warner Entertainment Co. LP	8.375%	7/15/33	7,193	10,097
Verizon Communications Inc.	3.450%	3/15/21	10,845	11,053
Verizon Communications Inc.	4.600%	4/1/21	10,950	11,317
Verizon Communications Inc.	2.946%	3/15/22	10,500	10,715
Verizon Communications Inc.	3.125%	3/16/22	13,953	14,302
Verizon Communications Inc.	2.450%	11/1/22	13,925	14,099
Verizon Communications Inc.	5.150%	9/15/23	44,283	49,092
Verizon Communications Inc.	4.150%	3/15/24	7,845	8,444
Verizon Communications Inc.	3.500%	11/1/24	21,930	23,211
Verizon Communications Inc.	3.376%	2/15/25	40,089	42,379
Verizon Communications Inc.	2.625%	8/15/26	33,430	33,888
Verizon Communications Inc.	4.125%	3/16/27	34,602	38,257
Verizon Communications Inc.	4.329%	9/21/28	56,949	64,555
Verizon Communications Inc.	3.875%	2/8/29	1,100	1,211
Verizon Communications Inc.	4.016%	12/3/29	49,965	55,622

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Verizon Communications Inc.	4.500%	8/10/33	44,934	52,159
Verizon Communications Inc.	4.400%	11/1/34	32,909	38,066
Verizon Communications Inc.	4.272%	1/15/36	39,004	43,949
Verizon Communications Inc.	5.250%	3/16/37	39,722	49,841
Verizon Communications Inc.	4.812%	3/15/39	18,910	22,866
Verizon Communications Inc.	4.750%	11/1/41	14,140	17,088
Verizon Communications Inc.	3.850%	11/1/42	9,617	10,294
Verizon Communications Inc.	4.125%	8/15/46	19,807	22,321
Verizon Communications Inc.	4.862%	8/21/46	70,458	87,231
Verizon Communications Inc.	4.522%	9/15/48	33,890	40,463
Verizon Communications Inc.	5.012%	4/15/49	29,414	37,613
Verizon Communications Inc.	4.672%	3/15/55	35,000	42,945
ViacomCBS Inc.	4.300%	2/15/21	5,630	5,733
ViacomCBS Inc.	3.875%	12/15/21	9,908	10,249
ViacomCBS Inc.	3.375%	3/1/22	7,037	7,199
ViacomCBS Inc.	2.500%	2/15/23	11,025	11,139
ViacomCBS Inc.	2.900%	6/1/23	4,475	4,553
ViacomCBS Inc.	4.250%	9/1/23	13,768	14,655
ViacomCBS Inc.	3.875%	4/1/24	10,430	11,033
ViacomCBS Inc.	3.700%	8/15/24	6,775	7,144
ViacomCBS Inc.	3.500%	1/15/25	3,853	4,031
ViacomCBS Inc.	4.000%	1/15/26	8,574	9,180
ViacomCBS Inc.	2.900%	1/15/27	11,770	11,762
ViacomCBS Inc.	3.375%	2/15/28	5,525	5,690
ViacomCBS Inc.	3.700%	6/1/28	9,285	9,683
ViacomCBS Inc.	7.875%	7/30/30	2,339	3,239
ViacomCBS Inc.	5.500%	5/15/33	3,065	3,657
ViacomCBS Inc.	6.875%	4/30/36	10,012	13,402
ViacomCBS Inc.	5.900%	10/15/40	3,150	3,811
ViacomCBS Inc.	4.850%	7/1/42	8,636	9,535
ViacomCBS Inc.	4.375%	3/15/43	26,403	27,950
ViacomCBS Inc.	5.850%	9/1/43	11,315	14,177
ViacomCBS Inc.	4.900%	8/15/44	10,454	11,818
ViacomCBS Inc.	4.600%	1/15/45	6,340	6,992
Vodafone Group plc	3.750%	1/16/24	41,050	43,293
Vodafone Group plc	4.125%	5/30/25	18,446	19,930
Vodafone Group plc	4.375%	5/30/28	42,615	47,117
Vodafone Group plc	7.875%	2/15/30	2,878	3,986
Vodafone Group plc	6.250%	11/30/32	8,100	10,253
Vodafone Group plc	6.150%	2/27/37	4,118	5,293
Vodafone Group plc	5.000%	5/30/38	24,024	27,991
Vodafone Group plc	4.375%	2/19/43	15,624	16,794
Vodafone Group plc	5.250%	5/30/48	42,757	51,659
Vodafone Group plc	4.875%	6/19/49	16,900	19,447
Vodafone Group plc	4.250%	9/17/50	20,950	21,761
Walt Disney Co.	2.300%	2/12/21	10,000	10,052
Walt Disney Co.	4.500%	2/15/21	14,410	14,826
Walt Disney Co.	3.750%	6/1/21	2,000	2,053
Walt Disney Co.	2.750%	8/16/21	5,000	5,071
Walt Disney Co.	2.550%	2/15/22	4,081	4,143
Walt Disney Co.	2.450%	3/4/22	3,375	3,426
Walt Disney Co.	1.650%	9/1/22	5,000	4,983
Walt Disney Co.	3.000%	9/15/22	16,810	17,310
Walt Disney Co.	2.350%	12/1/22	4,386	4,449
Walt Disney Co.	1.750%	8/30/24	8,000	7,910
Walt Disney Co.	3.700%	9/15/24	4,785	5,113
Walt Disney Co.	3.150%	9/17/25	8,280	8,796
Walt Disney Co.	3.700%	10/15/25	6,890	7,451
Walt Disney Co.	3.000%	2/13/26	9,875	10,388
Walt Disney Co.	1.850%	7/30/26	27,930	27,395
Walt Disney Co.	3.375%	11/15/26	7,880	8,429
Walt Disney Co.	2.000%	9/1/29	22,200	21,516
Walt Disney Co.	7.000%	3/1/32	2,843	4,118
Walt Disney Co.	6.550%	3/15/33	13,190	18,580

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Walt Disney Co.	6.200%	12/15/34	15,716	21,918
Walt Disney Co.	6.400%	12/15/35	15,745	22,511
Walt Disney Co.	6.150%	3/1/37	12,250	17,046
Walt Disney Co.	6.650%	11/15/37	4,000	5,943
Walt Disney Co.	4.375%	8/16/41	8,350	9,952
Walt Disney Co.	4.125%	12/1/41	11,524	13,288
Walt Disney Co.	3.700%	12/1/42	9,067	9,874
Walt Disney Co.	5.400%	10/1/43	10,480	14,198
Walt Disney Co.	4.750%	9/15/44	12,400	15,621
Walt Disney Co.	3.000%	7/30/46	2,195	2,154
Walt Disney Co.	2.750%	9/1/49	16,750	15,739
Weibo Corp.	3.500%	7/5/24	8,900	9,073
WPP Finance 2010	3.625%	9/7/22	9,506	9,829
WPP Finance 2010	3.750%	9/19/24	5,115	5,380
Consumer Cyclical (1.9%)				
Advance Auto Parts Inc.	4.500%	1/15/22	2,730	2,834
Advance Auto Parts Inc.	4.500%	12/1/23	5,176	5,550
Alibaba Group Holding Ltd.	3.125%	11/28/21	16,440	16,760
Alibaba Group Holding Ltd.	2.800%	6/6/23	8,200	8,327
Alibaba Group Holding Ltd.	3.600%	11/28/24	19,819	20,818
Alibaba Group Holding Ltd.	3.400%	12/6/27	28,190	29,378
Alibaba Group Holding Ltd.	4.500%	11/28/34	7,010	7,934
Alibaba Group Holding Ltd.	4.000%	12/6/37	10,725	11,521
Alibaba Group Holding Ltd.	4.200%	12/6/47	18,750	20,794
Alibaba Group Holding Ltd.	4.400%	12/6/57	11,550	13,194
Amazon.com Inc.	3.300%	12/5/21	23,674	24,338
Amazon.com Inc.	2.500%	11/29/22	7,143	7,280
Amazon.com Inc.	2.400%	2/22/23	15,730	15,959
Amazon.com Inc.	2.800%	8/22/24	28,410	29,401
Amazon.com Inc.	3.800%	12/5/24	7,241	7,826
Amazon.com Inc.	5.200%	12/3/25	17,230	19,999
Amazon.com Inc.	3.150%	8/22/27	16,655	17,597
Amazon.com Inc.	4.800%	12/5/34	19,729	24,854
Amazon.com Inc.	3.875%	8/22/37	30,310	34,435
Amazon.com Inc.	4.950%	12/5/44	17,536	22,941
Amazon.com Inc.	4.050%	8/22/47	22,192	25,993
Amazon.com Inc.	4.250%	8/22/57	32,745	39,794
American Honda Finance Corp.	3.150%	1/8/21	9,675	9,793
American Honda Finance Corp.	2.650%	2/12/21	12,280	12,393
American Honda Finance Corp.	1.650%	7/12/21	11,005	10,970
American Honda Finance Corp.	1.700%	9/9/21	25,950	25,883
American Honda Finance Corp.	3.375%	12/10/21	3,250	3,348
American Honda Finance Corp.	2.200%	6/27/22	8,135	8,191
American Honda Finance Corp.	2.600%	11/16/22	6,100	6,216
American Honda Finance Corp.	2.050%	1/10/23	6,495	6,514
American Honda Finance Corp.	3.450%	7/14/23	5,150	5,388
American Honda Finance Corp.	3.625%	10/10/23	1,100	1,160
American Honda Finance Corp.	2.900%	2/16/24	12,325	12,681
American Honda Finance Corp.	2.400%	6/27/24	7,150	7,233
American Honda Finance Corp.	2.150%	9/10/24	18,895	18,899
American Honda Finance Corp.	2.300%	9/9/26	5,850	5,831
American Honda Finance Corp.	3.500%	2/15/28	5,550	5,969
Aptiv Corp.	4.150%	3/15/24	7,520	7,952
Aptiv plc	4.250%	1/15/26	9,325	10,042
Aptiv plc	4.350%	3/15/29	1,900	2,060
Aptiv plc	4.400%	10/1/46	4,220	4,038
Aptiv plc	5.400%	3/15/49	4,200	4,733
Automatic Data Processing Inc.	3.375%	9/15/25	11,430	12,133
AutoNation Inc.	3.350%	1/15/21	5,255	5,301
AutoNation Inc.	3.500%	11/15/24	5,163	5,318
AutoNation Inc.	4.500%	10/1/25	10,875	11,685
AutoNation Inc.	3.800%	11/15/27	6,865	6,924
AutoZone Inc.	2.500%	4/15/21	3,605	3,622

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
AutoZone Inc.	3.700%	4/15/22	9,361	9,658
AutoZone Inc.	2.875%	1/15/23	5,891	5,994
AutoZone Inc.	3.125%	7/15/23	660	678
AutoZone Inc.	3.125%	4/18/24	2,400	2,493
AutoZone Inc.	3.250%	4/15/25	10,625	11,059
AutoZone Inc.	3.125%	4/21/26	8,980	9,248
AutoZone Inc.	3.750%	6/1/27	5,425	5,784
AutoZone Inc.	3.750%	4/18/29	7,225	7,722
Best Buy Co. Inc.	5.500%	3/15/21	2,911	3,000
Best Buy Co. Inc.	4.450%	10/1/28	10,000	10,942
Block Financial LLC	5.500%	11/1/22	2,865	3,065
Block Financial LLC	5.250%	10/1/25	12,310	13,469
Booking Holdings Inc.	2.750%	3/15/23	6,427	6,558
Booking Holdings Inc.	3.650%	3/15/25	4,325	4,615
Booking Holdings Inc.	3.600%	6/1/26	23,685	25,302
Booking Holdings Inc.	3.550%	3/15/28	7,510	7,988
BorgWarner Inc.	3.375%	3/15/25	1,720	1,794
BorgWarner Inc.	4.375%	3/15/45	6,815	6,934
Choice Hotels International Inc.	5.750%	7/1/22	1,050	1,133
Costco Wholesale Corp.	2.150%	5/18/21	7,135	7,168
Costco Wholesale Corp.	2.250%	2/15/22	4,298	4,341
Costco Wholesale Corp.	2.300%	5/18/22	11,626	11,767
Costco Wholesale Corp.	2.750%	5/18/24	15,509	15,993
Costco Wholesale Corp.	3.000%	5/18/27	12,363	13,046
Cummins Inc.	3.650%	10/1/23	2,200	2,327
Cummins Inc.	7.125%	3/1/28	1,750	2,326
Cummins Inc.	4.875%	10/1/43	8,520	10,390
Daimler Finance North America LLC	8.500%	1/18/31	12,712	18,902
Darden Restaurants Inc.	3.850%	5/1/27	5,550	5,810
Darden Restaurants Inc.	4.550%	2/15/48	5,270	5,339
Dollar General Corp.	3.250%	4/15/23	12,970	13,389
Dollar General Corp.	4.150%	11/1/25	7,248	7,873
Dollar General Corp.	3.875%	4/15/27	5,042	5,403
Dollar General Corp.	4.125%	5/1/28	8,074	8,835
Dollar Tree Inc.	3.700%	5/15/23	7,300	7,597
Dollar Tree Inc.	4.000%	5/15/25	17,380	18,576
Dollar Tree Inc.	4.200%	5/15/28	13,075	14,006
DR Horton Inc.	2.550%	12/1/20	2,730	2,742
DR Horton Inc.	4.375%	9/15/22	6,030	6,321
DR Horton Inc.	4.750%	2/15/23	3,193	3,397
DR Horton Inc.	5.750%	8/15/23	6,845	7,566
DR Horton Inc.	2.500%	10/15/24	8,000	8,001
eBay Inc.	2.875%	8/1/21	7,685	7,774
eBay Inc.	3.800%	3/9/22	6,032	6,234
eBay Inc.	2.600%	7/15/22	8,305	8,377
eBay Inc.	2.750%	1/30/23	8,315	8,431
eBay Inc.	3.450%	8/1/24	8,596	8,955
eBay Inc.	3.600%	6/5/27	8,725	9,106
eBay Inc.	4.000%	7/15/42	10,284	10,136
Expedia Group Inc.	4.500%	8/15/24	11,255	12,038
Expedia Group Inc.	5.000%	2/15/26	9,123	10,008
Expedia Group Inc.	3.800%	2/15/28	11,985	12,217
7 Expedia Group Inc.	3.250%	2/15/30	10,175	9,782
Ford Holdings LLC	9.300%	3/1/30	4,325	5,448
Ford Motor Co.	4.346%	12/8/26	15,858	16,333
Ford Motor Co.	6.625%	10/1/28	8,571	9,445
Ford Motor Co.	6.375%	2/1/29	6,944	7,435
Ford Motor Co.	7.450%	7/16/31	14,306	16,882
Ford Motor Co.	4.750%	1/15/43	9,583	8,492
Ford Motor Co.	7.400%	11/1/46	7,710	8,650
Ford Motor Co.	5.291%	12/8/46	15,070	14,248
Ford Motor Credit Co. LLC	2.343%	11/2/20	16,582	16,548
Ford Motor Credit Co. LLC	3.200%	1/15/21	14,578	14,629
Ford Motor Credit Co. LLC	5.750%	2/1/21	17,200	17,731

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Ford Motor Credit Co. LLC	3.336%	3/18/21	15,921	16,036
Ford Motor Credit Co. LLC	3.470%	4/5/21	310	313
Ford Motor Credit Co. LLC	5.875%	8/2/21	26,941	28,170
Ford Motor Credit Co. LLC	3.813%	10/12/21	12,000	12,200
Ford Motor Credit Co. LLC	5.596%	1/7/22	5,991	6,304
Ford Motor Credit Co. LLC	3.219%	1/9/22	12,067	12,139
Ford Motor Credit Co. LLC	3.339%	3/28/22	11,742	11,842
Ford Motor Credit Co. LLC	2.979%	8/3/22	23,850	23,858
Ford Motor Credit Co. LLC	4.250%	9/20/22	7,990	8,252
Ford Motor Credit Co. LLC	3.350%	11/1/22	18,000	18,166
Ford Motor Credit Co. LLC	3.096%	5/4/23	4,150	4,135
Ford Motor Credit Co. LLC	4.375%	8/6/23	13,410	13,901
Ford Motor Credit Co. LLC	3.810%	1/9/24	10,071	10,213
Ford Motor Credit Co. LLC	5.584%	3/18/24	13,422	14,476
Ford Motor Credit Co. LLC	3.664%	9/8/24	5,795	5,799
Ford Motor Credit Co. LLC	4.063%	11/1/24	10,000	10,198
Ford Motor Credit Co. LLC	4.687%	6/9/25	7,130	7,389
Ford Motor Credit Co. LLC	4.134%	8/4/25	17,913	18,137
Ford Motor Credit Co. LLC	4.389%	1/8/26	14,952	15,190
Ford Motor Credit Co. LLC	4.542%	8/1/26	8,500	8,688
Ford Motor Credit Co. LLC	3.815%	11/2/27	7,133	6,889
Ford Motor Credit Co. LLC	5.113%	5/3/29	12,350	12,688
General Motors Co.	4.875%	10/2/23	18,778	20,155
General Motors Co.	4.000%	4/1/25	5,381	5,602
General Motors Co.	4.200%	10/1/27	1,288	1,317
General Motors Co.	5.000%	10/1/28	8,433	9,136
General Motors Co.	5.000%	4/1/35	15,169	15,637
General Motors Co.	6.600%	4/1/36	12,842	15,114
General Motors Co.	5.150%	4/1/38	7,783	7,971
General Motors Co.	6.250%	10/2/43	17,143	19,164
General Motors Co.	5.200%	4/1/45	17,012	17,067
General Motors Co.	6.750%	4/1/46	13,368	15,659
General Motors Co.	5.400%	4/1/48	15,246	15,692
General Motors Co.	5.950%	4/1/49	8,629	9,548
General Motors Financial Co. Inc.	4.200%	3/1/21	15,688	16,017
General Motors Financial Co. Inc.	3.550%	4/9/21	7,760	7,881
General Motors Financial Co. Inc.	3.200%	7/6/21	11,731	11,873
General Motors Financial Co. Inc.	4.375%	9/25/21	6,900	7,145
General Motors Financial Co. Inc.	4.200%	11/6/21	4,800	4,963
General Motors Financial Co. Inc.	3.450%	1/14/22	6,389	6,537
General Motors Financial Co. Inc.	3.450%	4/10/22	15,710	16,068
General Motors Financial Co. Inc.	3.150%	6/30/22	8,815	8,977
General Motors Financial Co. Inc.	3.550%	7/8/22	6,350	6,533
General Motors Financial Co. Inc.	3.250%	1/5/23	3,895	3,972
General Motors Financial Co. Inc.	3.700%	5/9/23	13,060	13,464
General Motors Financial Co. Inc.	4.250%	5/15/23	13,292	13,992
General Motors Financial Co. Inc.	4.150%	6/19/23	8,700	9,144
General Motors Financial Co. Inc.	5.100%	1/17/24	16,650	18,067
General Motors Financial Co. Inc.	3.950%	4/13/24	14,911	15,585
General Motors Financial Co. Inc.	3.500%	11/7/24	18,702	19,244
General Motors Financial Co. Inc.	4.000%	1/15/25	11,201	11,770
General Motors Financial Co. Inc.	4.350%	4/9/25	10,565	11,304
General Motors Financial Co. Inc.	4.300%	7/13/25	10,334	11,026
General Motors Financial Co. Inc.	5.250%	3/1/26	9,925	11,004
General Motors Financial Co. Inc.	4.000%	10/6/26	10,971	11,472
General Motors Financial Co. Inc.	4.350%	1/17/27	19,380	20,403
General Motors Financial Co. Inc.	3.850%	1/5/28	7,550	7,671
General Motors Financial Co. Inc.	5.650%	1/17/29	8,225	9,331
GLP Capital LP / GLP Financing II Inc.	4.375%	4/15/21	1,000	1,018
GLP Capital LP / GLP Financing II Inc.	5.375%	11/1/23	5,700	6,195
GLP Capital LP / GLP Financing II Inc.	5.250%	6/1/25	10,275	11,202
GLP Capital LP / GLP Financing II Inc.	5.375%	4/15/26	10,020	10,952
GLP Capital LP / GLP Financing II Inc.	5.750%	6/1/28	1,050	1,186
GLP Capital LP / GLP Financing II Inc.	5.300%	1/15/29	3,975	4,428

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
GLP Capital LP / GLP Financing II Inc.	4.000%	1/15/30	7,800	7,941
Harley-Davidson Inc.	3.500%	7/28/25	9,360	9,702
Harley-Davidson Inc.	4.625%	7/28/45	7,540	7,751
Harman International Industries Inc.	4.150%	5/15/25	4,325	4,599
Home Depot Inc.	2.000%	4/1/21	12,534	12,565
Home Depot Inc.	4.400%	4/1/21	35,273	36,170
Home Depot Inc.	3.250%	3/1/22	5,565	5,747
Home Depot Inc.	2.625%	6/1/22	18,610	18,977
Home Depot Inc.	2.700%	4/1/23	5,130	5,253
Home Depot Inc.	3.750%	2/15/24	12,323	13,168
Home Depot Inc.	3.350%	9/15/25	5,665	6,050
Home Depot Inc.	3.000%	4/1/26	15,275	15,948
Home Depot Inc.	2.125%	9/15/26	12,675	12,639
Home Depot Inc.	2.800%	9/14/27	14,600	15,132
Home Depot Inc.	3.900%	12/6/28	6,500	7,252
Home Depot Inc.	2.950%	6/15/29	13,800	14,331
Home Depot Inc.	5.875%	12/16/36	33,228	45,739
Home Depot Inc.	5.400%	9/15/40	7,373	9,653
Home Depot Inc.	5.950%	4/1/41	12,878	18,100
Home Depot Inc.	4.200%	4/1/43	19,227	22,333
Home Depot Inc.	4.875%	2/15/44	10,693	13,537
Home Depot Inc.	4.400%	3/15/45	9,911	11,798
Home Depot Inc.	4.250%	4/1/46	13,943	16,425
Home Depot Inc.	3.900%	6/15/47	10,100	11,382
Home Depot Inc.	4.500%	12/6/48	10,930	13,463
Home Depot Inc.	3.500%	9/15/56	12,931	13,541
Hyatt Hotels Corp.	5.375%	8/15/21	1,347	1,405
Hyatt Hotels Corp.	3.375%	7/15/23	3,601	3,699
Hyatt Hotels Corp.	4.850%	3/15/26	1,275	1,411
Hyatt Hotels Corp.	4.375%	9/15/28	7,005	7,603
IHS Markit Ltd.	3.625%	5/1/24	5,170	5,364
IHS Markit Ltd.	4.750%	8/1/28	8,735	9,718
IHS Markit Ltd.	4.250%	5/1/29	7,395	7,968
JD.com Inc.	3.875%	4/29/26	5,420	5,617
Kohl's Corp.	3.250%	2/1/23	1,108	1,127
Kohl's Corp.	4.750%	12/15/23	584	622
Kohl's Corp.	4.250%	7/17/25	6,240	6,636
Kohl's Corp.	5.550%	7/17/45	5,465	5,566
Las Vegas Sands Corp.	3.200%	8/8/24	6,250	6,447
Las Vegas Sands Corp.	2.900%	6/25/25	7,500	7,575
Las Vegas Sands Corp.	3.500%	8/18/26	5,400	5,552
Las Vegas Sands Corp.	3.900%	8/8/29	4,050	4,225
Lear Corp.	5.250%	1/15/25	7,062	7,269
Lear Corp.	3.800%	9/15/27	4,825	4,878
Lear Corp.	4.250%	5/15/29	7,950	8,195
Lear Corp.	5.250%	5/15/49	8,030	8,344
Lowe's Cos. Inc.	3.750%	4/15/21	2,097	2,133
Lowe's Cos. Inc.	3.800%	11/15/21	2,300	2,367
Lowe's Cos. Inc.	3.120%	4/15/22	8,893	9,102
Lowe's Cos. Inc.	3.875%	9/15/23	14,594	15,445
Lowe's Cos. Inc.	3.125%	9/15/24	15,508	16,106
Lowe's Cos. Inc.	3.375%	9/15/25	15,075	15,842
Lowe's Cos. Inc.	2.500%	4/15/26	18,062	18,187
Lowe's Cos. Inc.	3.100%	5/3/27	18,303	18,893
Lowe's Cos. Inc.	6.500%	3/15/29	1,214	1,540
Lowe's Cos. Inc.	3.650%	4/5/29	15,200	16,227
Lowe's Cos. Inc.	4.650%	4/15/42	9,174	10,438
Lowe's Cos. Inc.	4.250%	9/15/44	3,855	4,156
Lowe's Cos. Inc.	4.375%	9/15/45	10,795	11,809
Lowe's Cos. Inc.	3.700%	4/15/46	16,236	16,502
Lowe's Cos. Inc.	4.050%	5/3/47	18,150	19,571
Lowe's Cos. Inc.	4.550%	4/5/49	12,000	14,002
Macy's Retail Holdings Inc.	3.450%	1/15/21	2,535	2,557
Macy's Retail Holdings Inc.	3.875%	1/15/22	623	635

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Macy's Retail Holdings Inc.	2.875%	2/15/23	13,725	13,663
Macy's Retail Holdings Inc.	3.625%	6/1/24	5,475	5,523
Macy's Retail Holdings Inc.	4.500%	12/15/34	4,559	4,327
Magna International Inc.	3.625%	6/15/24	13,927	14,631
Magna International Inc.	4.150%	10/1/25	1,708	1,836
Marriott International Inc.	2.875%	3/1/21	5,125	5,175
Marriott International Inc.	3.125%	10/15/21	4,202	4,269
Marriott International Inc.	2.300%	1/15/22	4,850	4,869
Marriott International Inc.	3.250%	9/15/22	4,500	4,618
Marriott International Inc.	2.125%	10/3/22	5,800	5,798
Marriott International Inc.	3.600%	4/15/24	2,900	3,047
Marriott International Inc.	3.750%	3/15/25	5,005	5,284
Marriott International Inc.	3.750%	10/1/25	4,510	4,788
Marriott International Inc.	3.125%	6/15/26	7,639	7,904
Marriott International Inc.	4.000%	4/15/28	8,642	9,315
Mastercard Inc.	2.000%	11/21/21	6,200	6,230
Mastercard Inc.	3.375%	4/1/24	10,137	10,744
Mastercard Inc.	2.000%	3/3/25	16,080	15,991
Mastercard Inc.	2.950%	11/21/26	12,190	12,713
Mastercard Inc.	3.500%	2/26/28	5,545	5,999
Mastercard Inc.	2.950%	6/1/29	12,000	12,509
Mastercard Inc.	3.800%	11/21/46	5,988	6,704
Mastercard Inc.	3.950%	2/26/48	6,840	7,890
Mastercard Inc.	3.650%	6/1/49	14,900	16,421
McDonald's Corp.	2.750%	12/9/20	10,406	10,472
McDonald's Corp.	3.625%	5/20/21	3,332	3,407
McDonald's Corp.	2.625%	1/15/22	16,462	16,684
McDonald's Corp.	3.350%	4/1/23	13,835	14,405
McDonald's Corp.	3.250%	6/10/24	2,735	2,864
McDonald's Corp.	3.375%	5/26/25	14,540	15,346
McDonald's Corp.	3.700%	1/30/26	18,474	19,824
McDonald's Corp.	3.500%	3/1/27	12,414	13,226
McDonald's Corp.	3.800%	4/1/28	22,200	24,077
McDonald's Corp.	2.625%	9/1/29	11,350	11,322
McDonald's Corp.	4.700%	12/9/35	11,607	13,794
McDonald's Corp.	6.300%	10/15/37	4,413	5,991
McDonald's Corp.	6.300%	3/1/38	11,731	15,962
McDonald's Corp.	5.700%	2/1/39	11,152	14,170
McDonald's Corp.	3.700%	2/15/42	7,379	7,523
McDonald's Corp.	3.625%	5/1/43	5,608	5,616
McDonald's Corp.	4.600%	5/26/45	7,296	8,366
McDonald's Corp.	4.875%	12/9/45	20,405	24,609
McDonald's Corp.	4.450%	3/1/47	9,117	10,447
McDonald's Corp.	4.450%	9/1/48	8,570	9,761
McDonald's Corp.	3.625%	9/1/49	11,655	11,829
NIKE Inc.	2.250%	5/1/23	2,240	2,277
NIKE Inc.	2.375%	11/1/26	18,230	18,527
NIKE Inc.	3.625%	5/1/43	8,079	8,807
NIKE Inc.	3.875%	11/1/45	14,504	16,502
NIKE Inc.	3.375%	11/1/46	8,120	8,562
Nordstrom Inc.	4.000%	10/15/21	9,606	9,855
Nordstrom Inc.	4.000%	3/15/27	4,290	4,446
Nordstrom Inc.	6.950%	3/15/28	760	918
Nordstrom Inc.	4.375%	4/1/30	4,500	4,584
Nordstrom Inc.	5.000%	1/15/44	10,622	10,305
NVR Inc.	3.950%	9/15/22	8,836	9,209
O'Reilly Automotive Inc.	4.875%	1/14/21	950	971
O'Reilly Automotive Inc.	4.625%	9/15/21	2,068	2,142
O'Reilly Automotive Inc.	3.800%	9/1/22	3,941	4,090
O'Reilly Automotive Inc.	3.850%	6/15/23	7,425	7,761
O'Reilly Automotive Inc.	3.550%	3/15/26	3,398	3,576
O'Reilly Automotive Inc.	3.600%	9/1/27	17,644	18,838
O'Reilly Automotive Inc.	4.350%	6/1/28	2,000	2,227
PACCAR Financial Corp.	2.050%	11/13/20	5,420	5,426

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
PACCAR Financial Corp.	2.250%	2/25/21	3,000	3,012
PACCAR Financial Corp.	2.800%	3/1/21	4,050	4,094
PACCAR Financial Corp.	3.150%	8/9/21	1,745	1,780
PACCAR Financial Corp.	2.850%	3/1/22	3,140	3,205
PACCAR Financial Corp.	2.650%	5/10/22	6,050	6,162
PACCAR Financial Corp.	2.300%	8/10/22	4,825	4,876
PACCAR Financial Corp.	2.000%	9/26/22	1,735	1,744
PACCAR Financial Corp.	3.400%	8/9/23	6,345	6,622
PACCAR Financial Corp.	2.150%	8/15/24	4,680	4,667
QVC Inc.	5.125%	7/2/22	4,306	4,535
QVC Inc.	4.375%	3/15/23	5,103	5,258
QVC Inc.	4.850%	4/1/24	7,558	7,934
QVC Inc.	4.450%	2/15/25	2,702	2,789
QVC Inc.	5.450%	8/15/34	7,309	6,982
QVC Inc.	5.950%	3/15/43	4,423	4,199
Ralph Lauren Corp.	3.750%	9/15/25	4,700	5,050
Royal Caribbean Cruises Ltd.	5.250%	11/15/22	4,650	5,016
Royal Caribbean Cruises Ltd.	3.700%	3/15/28	8,513	8,800
Sands China Ltd.	4.600%	8/8/23	19,445	20,442
Sands China Ltd.	5.125%	8/8/25	19,175	21,116
Sands China Ltd.	5.400%	8/8/28	20,375	22,922
Starbucks Corp.	2.100%	2/4/21	8,203	8,214
Starbucks Corp.	2.700%	6/15/22	4,075	4,152
Starbucks Corp.	3.100%	3/1/23	14,710	15,177
Starbucks Corp.	3.850%	10/1/23	7,520	7,966
Starbucks Corp.	3.800%	8/15/25	24,425	26,305
Starbucks Corp.	2.450%	6/15/26	11,586	11,698
Starbucks Corp.	3.500%	3/1/28	7,185	7,672
Starbucks Corp.	4.000%	11/15/28	7,725	8,547
Starbucks Corp.	3.550%	8/15/29	150	163
Starbucks Corp.	4.300%	6/15/45	4,131	4,568
Starbucks Corp.	3.750%	12/1/47	8,325	8,526
Starbucks Corp.	4.500%	11/15/48	10,727	12,315
Starbucks Corp.	4.450%	8/15/49	500	576
Tapestry Inc.	3.000%	7/15/22	3,764	3,811
Tapestry Inc.	4.250%	4/1/25	5,554	5,848
Tapestry Inc.	4.125%	7/15/27	8,540	8,695
Target Corp.	2.900%	1/15/22	13,417	13,726
Target Corp.	3.500%	7/1/24	15,242	16,322
Target Corp.	2.500%	4/15/26	10,568	10,811
Target Corp.	3.375%	4/15/29	11,525	12,505
Target Corp.	6.350%	11/1/32	5,291	7,395
Target Corp.	6.500%	10/15/37	5,137	7,601
Target Corp.	7.000%	1/15/38	5,545	8,609
Target Corp.	4.000%	7/1/42	21,677	24,802
Target Corp.	3.625%	4/15/46	11,175	12,216
Target Corp.	3.900%	11/15/47	5,625	6,455
TJX Cos. Inc.	2.750%	6/15/21	12,850	13,009
TJX Cos. Inc.	2.500%	5/15/23	10,068	10,258
TJX Cos. Inc.	2.250%	9/15/26	19,685	19,684
Toyota Motor Corp.	3.183%	7/20/21	11,105	11,330
Toyota Motor Corp.	2.157%	7/2/22	6,825	6,878
Toyota Motor Corp.	3.419%	7/20/23	13,875	14,543
Toyota Motor Corp.	2.358%	7/2/24	8,250	8,382
Toyota Motor Corp.	3.669%	7/20/28	5,900	6,481
Toyota Motor Corp.	2.760%	7/2/29	10,000	10,298
Toyota Motor Credit Corp.	3.050%	1/8/21	1,075	1,087
Toyota Motor Credit Corp.	4.250%	1/11/21	2,685	2,749
Toyota Motor Credit Corp.	1.900%	4/8/21	12,465	12,475
Toyota Motor Credit Corp.	2.950%	4/13/21	18,030	18,288
Toyota Motor Credit Corp.	2.750%	5/17/21	9,366	9,475
Toyota Motor Credit Corp.	3.400%	9/15/21	16,096	16,498
Toyota Motor Credit Corp.	1.800%	10/7/21	3,000	2,997
Toyota Motor Credit Corp.	2.600%	1/11/22	12,250	12,433

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Toyota Motor Credit Corp.	3.300%	1/12/22	17,136	17,612
Toyota Motor Credit Corp.	2.650%	4/12/22	15,100	15,346
Toyota Motor Credit Corp.	2.800%	7/13/22	3,883	3,970
Toyota Motor Credit Corp.	2.150%	9/8/22	16,385	16,512
Toyota Motor Credit Corp.	2.625%	1/10/23	9,305	9,485
Toyota Motor Credit Corp.	2.700%	1/11/23	8,290	8,458
Toyota Motor Credit Corp.	2.250%	10/18/23	5,803	5,849
Toyota Motor Credit Corp.	2.900%	4/17/24	11,700	12,104
Toyota Motor Credit Corp.	3.400%	4/14/25	12,715	13,523
Toyota Motor Credit Corp.	3.200%	1/11/27	9,105	9,625
Toyota Motor Credit Corp.	3.050%	1/11/28	11,951	12,535
Toyota Motor Credit Corp.	3.650%	1/8/29	4,870	5,354
VF Corp.	3.500%	9/1/21	5,550	5,675
VF Corp.	6.450%	11/1/37	5,194	7,217
Visa Inc.	2.200%	12/14/20	30,685	30,796
Visa Inc.	2.150%	9/15/22	6,009	6,074
Visa Inc.	2.800%	12/14/22	32,242	33,128
Visa Inc.	3.150%	12/14/25	65,357	69,005
Visa Inc.	2.750%	9/15/27	14,268	14,885
Visa Inc.	4.150%	12/14/35	20,427	24,078
Visa Inc.	4.300%	12/14/45	37,085	45,666
Visa Inc.	3.650%	9/15/47	7,700	8,634
Wal-Mart Stores Inc.	4.750%	10/2/43	11,932	15,151
Walgreen Co.	3.100%	9/15/22	12,647	12,898
Walgreen Co.	4.400%	9/15/42	8,399	8,338
Walgreens Boots Alliance Inc.	3.300%	11/18/21	12,535	12,769
Walgreens Boots Alliance Inc.	3.800%	11/18/24	20,266	21,086
Walgreens Boots Alliance Inc.	3.450%	6/1/26	20,555	20,860
Walgreens Boots Alliance Inc.	4.500%	11/18/34	3,370	3,469
Walgreens Boots Alliance Inc.	4.800%	11/18/44	15,574	15,847
Walgreens Boots Alliance Inc.	4.650%	6/1/46	6,681	6,696
Walmart Inc.	1.900%	12/15/20	33,107	33,150
Walmart Inc.	3.125%	6/23/21	12,150	12,400
Walmart Inc.	2.350%	12/15/22	27,712	28,181
Walmart Inc.	2.550%	4/11/23	24,210	24,700
Walmart Inc.	3.400%	6/26/23	12,750	13,388
Walmart Inc.	3.300%	4/22/24	22,273	23,383
Walmart Inc.	2.850%	7/8/24	8,450	8,743
Walmart Inc.	2.650%	12/15/24	18,905	19,483
Walmart Inc.	3.550%	6/26/25	23,175	24,797
Walmart Inc.	3.050%	7/8/26	14,500	15,227
Walmart Inc.	5.875%	4/5/27	13,915	17,135
Walmart Inc.	3.700%	6/26/28	25,155	27,693
Walmart Inc.	3.250%	7/8/29	11,500	12,330
Walmart Inc.	2.375%	9/24/29	6,550	6,557
Walmart Inc.	7.550%	2/15/30	6,755	9,777
Walmart Inc.	5.250%	9/1/35	20,867	27,357
Walmart Inc.	6.200%	4/15/38	9,629	14,020
Walmart Inc.	3.950%	6/28/38	10,548	12,248
Walmart Inc.	5.625%	4/1/40	7,070	9,810
Walmart Inc.	4.875%	7/8/40	6,215	7,861
Walmart Inc.	5.000%	10/25/40	3,315	4,314
Walmart Inc.	5.625%	4/15/41	6,542	9,324
Walmart Inc.	4.000%	4/11/43	12,897	14,843
Walmart Inc.	4.300%	4/22/44	7,303	8,727
Walmart Inc.	3.625%	12/15/47	7,065	7,820
Walmart Inc.	4.050%	6/29/48	28,075	33,059
Walmart Inc.	2.950%	9/24/49	7,645	7,484
Western Union Co.	3.600%	3/15/22	12,100	12,485
Western Union Co.	2.850%	1/10/25	5,750	5,716
Western Union Co.	6.200%	11/17/36	5,508	6,246
Western Union Co.	6.200%	6/21/40	3,400	3,748

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Consumer Noncyclical (4.4%)				
Abbott Laboratories	2.550%	3/15/22	8,950	9,095
Abbott Laboratories	3.400%	11/30/23	22,043	23,150
Abbott Laboratories	2.950%	3/15/25	7,835	8,125
Abbott Laboratories	3.875%	9/15/25	6,245	6,798
Abbott Laboratories	3.750%	11/30/26	22,152	24,173
Abbott Laboratories	4.750%	11/30/36	27,975	34,859
Abbott Laboratories	6.150%	11/30/37	6,141	8,601
Abbott Laboratories	6.000%	4/1/39	2,050	2,916
Abbott Laboratories	5.300%	5/27/40	3,564	4,651
Abbott Laboratories	4.750%	4/15/43	8,775	11,022
Abbott Laboratories	4.900%	11/30/46	37,410	48,846
AbbVie Inc.	2.300%	5/14/21	22,736	22,803
AbbVie Inc.	3.375%	11/14/21	10,000	10,248
7 AbbVie Inc.	2.150%	11/19/21	10,000	10,026
AbbVie Inc.	2.900%	11/6/22	33,000	33,654
AbbVie Inc.	3.200%	11/6/22	22,892	23,534
7 AbbVie Inc.	2.300%	11/21/22	33,475	33,600
AbbVie Inc.	2.850%	5/14/23	15,825	16,128
AbbVie Inc.	3.750%	11/14/23	14,000	14,727
7 AbbVie Inc.	2.600%	11/21/24	39,915	40,185
AbbVie Inc.	3.600%	5/14/25	42,918	45,297
AbbVie Inc.	3.200%	5/14/26	22,242	23,005
7 AbbVie Inc.	2.950%	11/21/26	43,280	43,882
AbbVie Inc.	4.250%	11/14/28	18,725	20,698
7 AbbVie Inc.	3.200%	11/21/29	63,790	64,941
AbbVie Inc.	4.500%	5/14/35	29,418	33,068
AbbVie Inc.	4.300%	5/14/36	14,206	15,592
7 AbbVie Inc.	4.050%	11/21/39	43,600	45,555
AbbVie Inc.	4.400%	11/6/42	29,816	32,145
AbbVie Inc.	4.700%	5/14/45	33,942	37,889
AbbVie Inc.	4.450%	5/14/46	26,422	28,443
AbbVie Inc.	4.875%	11/14/48	19,725	22,647
7 AbbVie Inc.	4.250%	11/21/49	60,470	63,656
Actavis Inc.	3.250%	10/1/22	22,592	23,086
Adventist Health System	2.952%	3/1/29	6,875	6,784
Adventist Health System	3.630%	3/1/49	4,750	4,624
Advocate Health & Hospitals Corp.	3.829%	8/15/28	2,725	2,949
Advocate Health & Hospitals Corp.	4.272%	8/15/48	4,925	5,603
Advocate Health & Hospitals Corp.	3.387%	10/15/49	4,715	4,699
Agilent Technologies Inc.	3.200%	10/1/22	6,175	6,317
Agilent Technologies Inc.	3.875%	7/15/23	7,106	7,448
Agilent Technologies Inc.	3.050%	9/22/26	5,775	5,888
Ahold Finance USA LLC	6.875%	5/1/29	1,005	1,305
AHS Hospital Corp.	5.024%	7/1/45	4,650	5,764
Allergan Finance LLC	4.625%	10/1/42	9,274	9,651
Allergan Funding SCS	3.450%	3/15/22	27,059	27,679
Allergan Funding SCS	3.850%	6/15/24	13,471	14,113
Allergan Funding SCS	3.800%	3/15/25	33,969	35,584
Allergan Funding SCS	4.550%	3/15/35	17,490	18,573
Allergan Funding SCS	4.850%	6/15/44	14,989	16,643
Allergan Funding SCS	4.750%	3/15/45	5,365	5,831
Allergan Inc.	2.800%	3/15/23	9,290	9,357
Allina Health System	3.887%	4/15/49	4,725	5,028
Altria Group Inc.	4.750%	5/5/21	10,697	11,067
Altria Group Inc.	3.490%	2/14/22	12,150	12,500
Altria Group Inc.	2.850%	8/9/22	15,220	15,499
Altria Group Inc.	2.950%	5/2/23	12,540	12,680
Altria Group Inc.	4.000%	1/31/24	14,955	15,841
Altria Group Inc.	3.800%	2/14/24	9,407	9,889
Altria Group Inc.	4.400%	2/14/26	17,305	18,793
Altria Group Inc.	2.625%	9/16/26	4,285	4,234
Altria Group Inc.	4.800%	2/14/29	30,095	33,418

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Altria Group Inc.	5.800%	2/14/39	30,400	35,548
Altria Group Inc.	4.250%	8/9/42	9,799	9,745
Altria Group Inc.	4.500%	5/2/43	11,067	11,234
Altria Group Inc.	5.375%	1/31/44	20,057	22,586
Altria Group Inc.	3.875%	9/16/46	10,320	9,584
Altria Group Inc.	5.950%	2/14/49	26,950	32,584
Altria Group Inc.	6.200%	2/14/59	6,183	7,308
AmerisourceBergen Corp.	3.500%	11/15/21	8,597	8,804
AmerisourceBergen Corp.	3.400%	5/15/24	6,762	7,008
AmerisourceBergen Corp.	3.250%	3/1/25	5,205	5,379
AmerisourceBergen Corp.	3.450%	12/15/27	9,350	9,695
AmerisourceBergen Corp.	4.250%	3/1/45	1,485	1,508
AmerisourceBergen Corp.	4.300%	12/15/47	12,940	13,266
Amgen Inc.	4.100%	6/15/21	13,330	13,669
Amgen Inc.	1.850%	8/19/21	8,341	8,325
Amgen Inc.	3.875%	11/15/21	8,830	9,108
Amgen Inc.	2.700%	5/1/22	6,522	6,608
Amgen Inc.	2.650%	5/1/22	16,011	16,241
Amgen Inc.	3.625%	5/15/22	17,254	17,843
Amgen Inc.	2.250%	8/19/23	15,000	15,128
Amgen Inc.	3.625%	5/22/24	20,855	22,014
Amgen Inc.	3.125%	5/1/25	11,672	12,184
Amgen Inc.	2.600%	8/19/26	24,312	24,568
Amgen Inc.	3.200%	11/2/27	9,290	9,737
Amgen Inc.	4.950%	10/1/41	11,363	13,494
Amgen Inc.	5.150%	11/15/41	7,290	8,817
Amgen Inc.	4.400%	5/1/45	30,237	33,892
Amgen Inc.	4.563%	6/15/48	19,991	23,062
Amgen Inc.	4.663%	6/15/51	42,483	49,953
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev World wide Inc.	4.900%	2/1/46	151,334	179,201
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	3.650%	2/1/26	47,434	50,496
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	4.700%	2/1/36	76,328	88,024
Anheuser-Busch InBev Finance Inc.	2.625%	1/17/23	11,685	11,880
Anheuser-Busch InBev Finance Inc.	3.300%	2/1/23	31,750	32,847
Anheuser-Busch InBev Finance Inc.	3.700%	2/1/24	9,936	10,529
Anheuser-Busch InBev Finance Inc.	3.650%	2/1/26	9,405	10,046
Anheuser-Busch InBev Finance Inc.	4.700%	2/1/36	3,450	3,980
Anheuser-Busch InBev Finance Inc.	4.000%	1/17/43	16,219	17,107
Anheuser-Busch InBev Finance Inc.	4.625%	2/1/44	10,916	12,295
Anheuser-Busch InBev Finance Inc.	4.900%	2/1/46	8,410	9,918
Anheuser-Busch InBev Worldwide Inc.	4.375%	2/15/21	2,847	2,912
Anheuser-Busch InBev Worldwide Inc.	2.500%	7/15/22	5,165	5,253
Anheuser-Busch InBev Worldwide Inc.	3.500%	1/12/24	8,125	8,558
Anheuser-Busch InBev Worldwide Inc.	4.150%	1/23/25	27,035	29,411
Anheuser-Busch InBev Worldwide Inc.	4.000%	4/13/28	33,354	36,625
Anheuser-Busch InBev Worldwide Inc.	4.750%	1/23/29	56,145	65,019
Anheuser-Busch InBev Worldwide Inc.	4.900%	1/23/31	21,635	25,745
Anheuser-Busch InBev Worldwide Inc.	4.375%	4/15/38	18,135	20,335
Anheuser-Busch InBev Worldwide Inc.	8.200%	1/15/39	3,518	5,512
Anheuser-Busch InBev Worldwide Inc.	5.450%	1/23/39	5,425	6,821
Anheuser-Busch InBev Worldwide Inc.	4.950%	1/15/42	20,286	23,908
Anheuser-Busch InBev Worldwide Inc.	3.750%	7/15/42	20,992	21,249
Anheuser-Busch InBev Worldwide Inc.	4.600%	4/15/48	25,530	29,013
Anheuser-Busch InBev Worldwide Inc.	4.439%	10/6/48	24,891	27,813
Anheuser-Busch InBev Worldwide Inc.	5.550%	1/23/49	43,983	57,009
Anheuser-Busch InBev Worldwide Inc.	4.750%	4/15/58	17,300	20,195
Anheuser-Busch InBev Worldwide Inc.	5.800%	1/23/59	12,075	16,457
Archer-Daniels-Midland Co.	4.479%	3/1/21	5,758	5,925
Archer-Daniels-Midland Co.	3.375%	3/15/22	7,000	7,203
Archer-Daniels-Midland Co.	2.500%	8/1/26	12,567	12,758
Archer-Daniels-Midland Co.	5.935%	10/1/32	3,305	4,324

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Archer-Daniels-Midland Co.	5.375%	9/15/35	1,863	2,354
Archer-Daniels-Midland Co.	4.535%	3/26/42	11,000	13,051
Archer-Daniels-Midland Co.	4.016%	4/16/43	7,769	8,604
Archer-Daniels-Midland Co.	3.750%	9/15/47	6,375	6,942
Archer-Daniels-Midland Co.	4.500%	3/15/49	6,725	8,204
Ascension Health	2.532%	11/15/29	6,544	6,460
Ascension Health	3.106%	11/15/39	5,000	4,917
Ascension Health	3.945%	11/15/46	5,285	5,842
4 Ascension Health	4.847%	11/15/53	7,500	9,443
AstraZeneca plc	2.375%	6/12/22	10,125	10,206
AstraZeneca plc	3.500%	8/17/23	11,425	11,939
AstraZeneca plc	3.375%	11/16/25	24,935	26,421
AstraZeneca plc	3.125%	6/12/27	8,705	9,055
AstraZeneca plc	4.000%	1/17/29	12,250	13,582
AstraZeneca plc	6.450%	9/15/37	25,694	35,971
AstraZeneca plc	4.000%	9/18/42	14,086	15,536
AstraZeneca plc	4.375%	11/16/45	13,134	15,378
AstraZeneca plc	4.375%	8/17/48	8,555	10,180
BAT Capital Corp.	2.764%	8/15/22	19,575	19,844
BAT Capital Corp.	3.222%	8/15/24	28,700	29,317
BAT Capital Corp.	2.789%	9/6/24	11,875	11,939
BAT Capital Corp.	3.215%	9/6/26	12,650	12,712
BAT Capital Corp.	3.557%	8/15/27	39,365	40,077
BAT Capital Corp.	3.462%	9/6/29	6,150	6,231
BAT Capital Corp.	4.390%	8/15/37	29,695	30,101
BAT Capital Corp.	4.540%	8/15/47	18,200	18,196
BAT Capital Corp.	4.758%	9/6/49	12,165	12,549
Baxalta Inc.	3.600%	6/23/22	1,627	1,669
Baxalta Inc.	4.000%	6/23/25	8,830	9,474
Baxalta Inc.	5.250%	6/23/45	3,411	4,347
Baxter International Inc.	1.700%	8/15/21	7,800	7,786
Baxter International Inc.	2.600%	8/15/26	5,125	5,159
Baxter International Inc.	3.500%	8/15/46	5,350	5,168
Baylor Scott & White Holdings	4.185%	11/15/45	6,860	7,659
Baylor Scott & White Holdings	3.967%	11/15/46	795	860
Beam Suntory Inc.	3.250%	5/15/22	2,300	2,344
Beam Suntory Inc.	3.250%	6/15/23	1,050	1,067
Becton Dickinson & Co.	3.125%	11/8/21	12,608	12,848
Becton Dickinson & Co.	2.894%	6/6/22	19,255	19,563
Becton Dickinson & Co.	3.300%	3/1/23	4,700	4,786
Becton Dickinson & Co.	3.875%	5/15/24	100	105
Becton Dickinson & Co.	3.363%	6/6/24	19,815	20,595
Becton Dickinson & Co.	3.734%	12/15/24	14,946	15,835
Becton Dickinson & Co.	6.700%	12/1/26	3,450	4,122
Becton Dickinson & Co.	3.700%	6/6/27	24,256	25,788
Becton Dickinson & Co.	4.875%	5/15/44	1,428	1,642
Becton Dickinson & Co.	4.685%	12/15/44	11,607	13,466
Becton Dickinson & Co.	4.669%	6/6/47	17,000	20,122
Bestfoods	7.250%	12/15/26	250	324
Bio-Rad Laboratories Inc.	4.875%	12/15/20	3,450	3,532
Biogen Inc.	3.625%	9/15/22	12,379	12,879
Biogen Inc.	4.050%	9/15/25	22,510	24,453
Biogen Inc.	5.200%	9/15/45	20,275	24,383
Boston Scientific Corp.	3.375%	5/15/22	4,047	4,177
Boston Scientific Corp.	3.450%	3/1/24	5,600	5,854
Boston Scientific Corp.	3.850%	5/15/25	6,471	6,938
Boston Scientific Corp.	3.750%	3/1/26	6,505	6,966
Boston Scientific Corp.	4.000%	3/1/29	9,708	10,716
Boston Scientific Corp.	7.000%	11/15/35	6,095	8,508
Boston Scientific Corp.	4.550%	3/1/39	8,945	10,493
Boston Scientific Corp.	7.375%	1/15/40	1,415	2,156
Boston Scientific Corp.	4.700%	3/1/49	12,320	14,910
7 Bristol-Myers Squibb Co.	2.875%	2/19/21	2,375	2,399
7 Bristol-Myers Squibb Co.	2.550%	5/14/21	14,100	14,238

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
7	Bristol-Myers Squibb Co.	2.250%	8/15/21	4,355	4,380
7	Bristol-Myers Squibb Co.	2.600%	5/16/22	16,450	16,711
	Bristol-Myers Squibb Co.	2.000%	8/1/22	10,515	10,582
7	Bristol-Myers Squibb Co.	3.250%	8/15/22	13,300	13,708
7	Bristol-Myers Squibb Co.	3.550%	8/15/22	6,555	6,773
7	Bristol-Myers Squibb Co.	2.750%	2/15/23	7,550	7,670
7	Bristol-Myers Squibb Co.	3.250%	2/20/23	7,355	7,557
	Bristol-Myers Squibb Co.	7.150%	6/15/23	400	466
7	Bristol-Myers Squibb Co.	4.000%	8/15/23	5,395	5,749
	Bristol-Myers Squibb Co.	3.250%	11/1/23	5,200	5,432
7	Bristol-Myers Squibb Co.	3.625%	5/15/24	17,418	18,331
7	Bristol-Myers Squibb Co.	2.900%	7/26/24	46,150	47,560
7	Bristol-Myers Squibb Co.	3.875%	8/15/25	31,693	34,226
7	Bristol-Myers Squibb Co.	3.200%	6/15/26	25,780	27,008
7	Bristol-Myers Squibb Co.	3.450%	11/15/27	8,687	9,238
7	Bristol-Myers Squibb Co.	3.900%	2/20/28	16,326	17,795
7	Bristol-Myers Squibb Co.	3.400%	7/26/29	48,830	52,163
7	Bristol-Myers Squibb Co.	4.125%	6/15/39	23,316	26,886
7	Bristol-Myers Squibb Co.	5.700%	10/15/40	4,725	6,284
	Bristol-Myers Squibb Co.	3.250%	8/1/42	7,021	7,063
7	Bristol-Myers Squibb Co.	5.250%	8/15/43	5,745	7,320
	Bristol-Myers Squibb Co.	4.500%	3/1/44	5,925	6,958
7	Bristol-Myers Squibb Co.	4.625%	5/15/44	9,939	11,957
7	Bristol-Myers Squibb Co.	5.000%	8/15/45	25,472	32,173
7	Bristol-Myers Squibb Co.	4.350%	11/15/47	17,133	20,381
7	Bristol-Myers Squibb Co.	4.550%	2/20/48	9,250	11,356
7	Bristol-Myers Squibb Co.	4.250%	10/26/49	42,685	50,308
	Brown-Forman Corp.	3.500%	4/15/25	4,310	4,591
	Brown-Forman Corp.	4.500%	7/15/45	5,778	7,103
	Bunge Ltd. Finance Corp.	3.000%	9/25/22	10,250	10,394
	Bunge Ltd. Finance Corp.	4.350%	3/15/24	7,000	7,351
	Bunge Ltd. Finance Corp.	3.250%	8/15/26	6,315	6,290
	Bunge Ltd. Finance Corp.	3.750%	9/25/27	7,000	7,194
	Campbell Soup Co.	3.300%	3/15/21	9,750	9,884
	Campbell Soup Co.	4.250%	4/15/21	1,641	1,693
	Campbell Soup Co.	2.500%	8/2/22	2,814	2,829
	Campbell Soup Co.	3.650%	3/15/23	12,990	13,529
	Campbell Soup Co.	3.950%	3/15/25	12,166	12,907
	Campbell Soup Co.	3.300%	3/19/25	7,225	7,427
	Campbell Soup Co.	4.150%	3/15/28	11,490	12,427
	Campbell Soup Co.	3.800%	8/2/42	3,628	3,551
	Campbell Soup Co.	4.800%	3/15/48	8,010	9,256
	Cardinal Health Inc.	4.625%	12/15/20	6,615	6,783
	Cardinal Health Inc.	2.616%	6/15/22	10,980	11,088
	Cardinal Health Inc.	3.200%	6/15/22	3,350	3,425
	Cardinal Health Inc.	3.200%	3/15/23	5,875	6,023
	Cardinal Health Inc.	3.079%	6/15/24	12,380	12,723
	Cardinal Health Inc.	3.500%	11/15/24	3,460	3,615
	Cardinal Health Inc.	3.750%	9/15/25	6,037	6,391
	Cardinal Health Inc.	3.410%	6/15/27	13,674	13,976
	Cardinal Health Inc.	4.600%	3/15/43	5,190	5,181
	Cardinal Health Inc.	4.500%	11/15/44	5,130	5,045
	Cardinal Health Inc.	4.900%	9/15/45	4,120	4,266
	Cardinal Health Inc.	4.368%	6/15/47	6,450	6,385
	Celgene Corp.	3.450%	11/15/27	275	293
	Children's Hospital Corp.	4.115%	1/1/47	2,300	2,612
	Children's Hospital Medical Center	4.268%	5/15/44	2,100	2,356
	CHRISTUS Health	4.341%	7/1/28	6,750	7,433
	Church & Dwight Co. Inc.	2.450%	8/1/22	2,080	2,099
	Church & Dwight Co. Inc.	3.150%	8/1/27	5,450	5,665
	Church & Dwight Co. Inc.	3.950%	8/1/47	4,125	4,494
7	Cigna Corp.	3.300%	2/25/21	21,600	21,870
	Cigna Corp.	3.400%	9/17/21	15,090	15,429
7	Cigna Corp.	4.750%	11/15/21	18,173	19,050

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7	Cigna Corp.	3.900%	2/15/22	18,968	19,578
7	Cigna Corp.	4.000%	2/15/22	7,915	8,158
7	Cigna Corp.	3.050%	11/30/22	9,990	10,164
7	Cigna Corp.	3.000%	7/15/23	23,667	23,995
	Cigna Corp.	3.750%	7/15/23	12,370	12,906
7	Cigna Corp.	3.500%	6/15/24	10,587	11,020
7	Cigna Corp.	3.250%	4/15/25	14,795	15,219
	Cigna Corp.	4.125%	11/15/25	15,032	16,266
7	Cigna Corp.	4.500%	2/25/26	22,734	24,602
7	Cigna Corp.	3.400%	3/1/27	21,740	22,494
7	Cigna Corp.	7.875%	5/15/27	985	1,277
7	Cigna Corp.	3.050%	10/15/27	16,670	16,740
	Cigna Corp.	4.375%	10/15/28	34,300	37,964
	Cigna Corp.	4.800%	8/15/38	17,730	20,403
7	Cigna Corp.	6.125%	11/15/41	5,175	6,526
7	Cigna Corp.	5.375%	2/15/42	633	724
7	Cigna Corp.	4.800%	7/15/46	19,955	22,963
7	Cigna Corp.	3.875%	10/15/47	9,650	9,691
	Cigna Corp.	4.900%	12/15/48	33,855	40,143
	City of Hope	5.623%	11/15/43	2,040	2,698
	City of Hope	4.378%	8/15/48	9,600	11,025
	Cleveland Clinic Foundation	4.858%	1/1/14	4,285	5,326
	Clorox Co.	3.800%	11/15/21	1,780	1,838
	Clorox Co.	3.050%	9/15/22	6,422	6,573
	Clorox Co.	3.500%	12/15/24	6,250	6,605
	Clorox Co.	3.100%	10/1/27	6,097	6,330
	Clorox Co.	3.900%	5/15/28	6,400	7,021
	Coca-Cola Co.	1.875%	10/27/20	20,175	20,171
	Coca-Cola Co.	1.550%	9/1/21	10,575	10,558
	Coca-Cola Co.	3.300%	9/1/21	7,827	8,014
	Coca-Cola Co.	2.200%	5/25/22	5,347	5,398
	Coca-Cola Co.	2.500%	4/1/23	3,524	3,596
	Coca-Cola Co.	3.200%	11/1/23	15,959	16,751
	Coca-Cola Co.	1.750%	9/6/24	9,500	9,467
	Coca-Cola Co.	2.875%	10/27/25	15,265	15,904
	Coca-Cola Co.	2.550%	6/1/26	9,400	9,617
	Coca-Cola Co.	2.250%	9/1/26	21,030	21,160
	Coca-Cola Co.	2.900%	5/25/27	3,000	3,140
	Coca-Cola Co.	2.125%	9/6/29	7,000	6,805
	Coca-Cola Consolidated Inc.	3.800%	11/25/25	8,300	8,692
	Coca-Cola European Partners plc	3.250%	8/19/21	1,575	1,595
	Coca-Cola Femsa SAB de CV	3.875%	11/26/23	9,600	10,144
	Coca-Cola Femsa SAB de CV	5.250%	11/26/43	12,325	15,161
	Colgate-Palmolive Co.	2.450%	11/15/21	3,020	3,059
	Colgate-Palmolive Co.	2.300%	5/3/22	7,535	7,645
	Colgate-Palmolive Co.	2.250%	11/15/22	13,775	13,961
	Colgate-Palmolive Co.	1.950%	2/1/23	5,075	5,095
	Colgate-Palmolive Co.	2.100%	5/1/23	7,008	7,061
	Colgate-Palmolive Co.	3.250%	3/15/24	6,400	6,766
	Colgate-Palmolive Co.	4.000%	8/15/45	6,142	7,310
	Colgate-Palmolive Co.	3.700%	8/1/47	6,650	7,648
	CommonSpirit Health	2.950%	11/1/22	4,987	5,069
	CommonSpirit Health	2.760%	10/1/24	6,930	6,971
	CommonSpirit Health	3.347%	10/1/29	11,800	11,870
4	CommonSpirit Health	4.350%	11/1/42	10,750	11,040
	CommonSpirit Health	3.817%	10/1/49	3,000	2,914
	CommonSpirit Health	4.187%	10/1/49	11,560	11,528
	Conagra Brands Inc.	3.800%	10/22/21	11,950	12,313
	Conagra Brands Inc.	3.250%	9/15/22	9,012	9,216
	Conagra Brands Inc.	3.200%	1/25/23	8,728	8,991
	Conagra Brands Inc.	4.300%	5/1/24	13,125	14,096
	Conagra Brands Inc.	4.600%	11/1/25	8,340	9,188
	Conagra Brands Inc.	7.000%	10/1/28	1,070	1,324
	Conagra Brands Inc.	4.850%	11/1/28	16,195	18,484

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Conagra Brands Inc.	8.250%	9/15/30	5,707	7,845
Conagra Brands Inc.	5.300%	11/1/38	12,275	14,554
Conagra Brands Inc.	5.400%	11/1/48	11,310	13,768
Constellation Brands Inc.	3.750%	5/1/21	5,380	5,494
Constellation Brands Inc.	2.700%	5/9/22	8,350	8,453
Constellation Brands Inc.	2.650%	11/7/22	10,100	10,235
Constellation Brands Inc.	3.200%	2/15/23	8,250	8,465
Constellation Brands Inc.	4.250%	5/1/23	18,540	19,639
Constellation Brands Inc.	4.750%	11/15/24	8,143	8,991
Constellation Brands Inc.	4.400%	11/15/25	5,720	6,233
Constellation Brands Inc.	4.750%	12/1/25	4,030	4,483
Constellation Brands Inc.	3.700%	12/6/26	7,400	8,323
Constellation Brands Inc.	3.500%	5/9/27	5,400	5,624
Constellation Brands Inc.	3.600%	2/15/28	11,000	11,553
Constellation Brands Inc.	3.150%	8/1/29	10,500	10,608
Constellation Brands Inc.	4.500%	5/9/47	5,250	5,638
Constellation Brands Inc.	4.100%	2/15/48	6,280	6,557
Constellation Brands Inc.	5.250%	11/15/48	5,525	6,706
Covidien International Finance SA	3.200%	6/15/22	18,070	18,504
Covidien International Finance SA	2.950%	6/15/23	2,000	2,048
CVS Health Corp.	3.350%	3/9/21	22,348	22,678
CVS Health Corp.	2.125%	6/1/21	20,075	20,081
CVS Health Corp.	3.500%	7/20/22	12,500	12,902
CVS Health Corp.	2.750%	12/1/22	16,430	16,688
CVS Health Corp.	4.750%	12/1/22	5,000	5,321
CVS Health Corp.	3.700%	3/9/23	66,817	69,536
CVS Health Corp.	4.000%	12/5/23	13,511	14,291
CVS Health Corp.	3.375%	8/12/24	15,450	16,083
CVS Health Corp.	2.625%	8/15/24	1,000	1,009
CVS Health Corp.	4.100%	3/25/25	54,910	58,852
CVS Health Corp.	3.875%	7/20/25	42,433	45,202
CVS Health Corp.	2.875%	6/1/26	24,725	25,069
CVS Health Corp.	3.000%	8/15/26	2,550	2,599
CVS Health Corp.	6.250%	6/1/27	1,000	1,204
CVS Health Corp.	4.300%	3/25/28	101,915	111,073
CVS Health Corp.	3.250%	8/15/29	24,215	24,579
CVS Health Corp.	4.875%	7/20/35	2,525	2,877
CVS Health Corp.	4.780%	3/25/38	58,792	66,470
CVS Health Corp.	6.125%	9/15/39	4,857	6,230
CVS Health Corp.	5.300%	12/5/43	14,770	17,507
CVS Health Corp.	5.125%	7/20/45	45,745	53,864
CVS Health Corp.	5.050%	3/25/48	91,151	107,795
Danaher Corp.	3.350%	9/15/25	6,050	6,420
Danaher Corp.	4.375%	9/15/45	4,198	4,934
Dartmouth-Hitchcock Health	4.178%	8/1/48	4,600	5,088
Delhaize America LLC	9.000%	4/15/31	3,805	5,597
DH Europe Finance II Sarl	2.050%	11/15/22	11,000	10,988
DH Europe Finance II Sarl	2.200%	11/15/24	8,500	8,473
DH Europe Finance II Sarl	2.600%	11/15/29	9,045	9,006
DH Europe Finance II Sarl	3.250%	11/15/39	10,500	10,583
DH Europe Finance II Sarl	3.400%	11/15/49	10,275	10,501
Diageo Capital plc	2.625%	4/29/23	12,301	12,505
Diageo Capital plc	3.500%	9/18/23	270	283
Diageo Capital plc	2.125%	10/24/24	13,450	13,429
Diageo Capital plc	3.875%	5/18/28	3,500	3,818
Diageo Capital plc	2.375%	10/24/29	7,750	7,622
Diageo Capital plc	5.875%	9/30/36	2,872	3,907
Diageo Capital plc	3.875%	4/29/43	5,916	6,518
Diageo Investment Corp.	2.875%	5/11/22	16,825	17,143
Diageo Investment Corp.	7.450%	4/15/35	1,450	2,170
Diageo Investment Corp.	4.250%	5/11/42	4,747	5,473
Dignity Health	3.125%	11/1/22	2,000	2,038
Dignity Health	3.812%	11/1/24	4,675	4,899
Dignity Health	4.500%	11/1/42	6,025	6,266

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Dignity Health	5.267%	11/1/64	2,075	2,370
Duke University Health System Inc.	3.920%	6/1/47	6,005	6,689
Edwards Lifesciences Corp.	4.300%	6/15/28	5,025	5,569
Eli Lilly & Co.	2.350%	5/15/22	1,800	1,823
Eli Lilly & Co.	2.750%	6/1/25	6,901	7,110
Eli Lilly & Co.	3.375%	3/15/29	14,355	15,447
Eli Lilly & Co.	3.950%	3/15/49	21,650	24,930
Eli Lilly & Co.	4.150%	3/15/59	21,775	25,539
Estee Lauder Cos. Inc.	1.700%	5/10/21	6,195	6,181
Estee Lauder Cos. Inc.	3.150%	3/15/27	7,525	7,959
Estee Lauder Cos. Inc.	6.000%	5/15/37	3,212	4,411
Estee Lauder Cos. Inc.	4.375%	6/15/45	5,443	6,453
Estee Lauder Cos. Inc.	4.150%	3/15/47	7,625	8,868
Estee Lauder Cos. Inc.	3.125%	12/1/49	7,450	7,428
Flowers Foods Inc.	4.375%	4/1/22	3,637	3,788
Flowers Foods Inc.	3.500%	10/1/26	4,275	4,388
Fomento Economico Mexicano SAB de CV	2.875%	5/10/23	1,160	1,175
Fomento Economico Mexicano SAB de CV	4.375%	5/10/43	4,065	4,526
General Mills Inc.	3.150%	12/15/21	17,453	17,823
General Mills Inc.	2.600%	10/12/22	6,505	6,598
General Mills Inc.	3.700%	10/17/23	17,700	18,641
General Mills Inc.	3.650%	2/15/24	5,250	5,516
General Mills Inc.	4.000%	4/17/25	700	757
General Mills Inc.	3.200%	2/10/27	10,655	11,176
General Mills Inc.	4.200%	4/17/28	19,566	21,760
General Mills Inc.	4.550%	4/17/38	7,500	8,705
General Mills Inc.	5.400%	6/15/40	4,625	5,680
General Mills Inc.	4.150%	2/15/43	5,577	5,989
General Mills Inc.	4.700%	4/17/48	5,475	6,518
Gilead Sciences Inc.	4.500%	4/1/21	11,061	11,338
Gilead Sciences Inc.	4.400%	12/1/21	22,305	23,255
Gilead Sciences Inc.	3.250%	9/1/22	8,375	8,652
Gilead Sciences Inc.	2.500%	9/1/23	15,367	15,597
Gilead Sciences Inc.	3.700%	4/1/24	31,165	33,084
Gilead Sciences Inc.	3.500%	2/1/25	19,929	21,140
Gilead Sciences Inc.	3.650%	3/1/26	32,125	34,533
Gilead Sciences Inc.	2.950%	3/1/27	14,119	14,643
Gilead Sciences Inc.	4.600%	9/1/35	11,179	13,366
Gilead Sciences Inc.	4.000%	9/1/36	8,162	9,056
Gilead Sciences Inc.	5.650%	12/1/41	11,328	14,869
Gilead Sciences Inc.	4.800%	4/1/44	19,309	23,091
Gilead Sciences Inc.	4.500%	2/1/45	19,374	22,362
Gilead Sciences Inc.	4.750%	3/1/46	26,195	31,287
Gilead Sciences Inc.	4.150%	3/1/47	21,402	23,674
GlaxoSmithKline Capital Inc.	2.800%	3/18/23	10,745	10,998
GlaxoSmithKline Capital Inc.	3.375%	5/15/23	15,600	16,246
GlaxoSmithKline Capital Inc.	3.625%	5/15/25	18,725	20,035
GlaxoSmithKline Capital Inc.	3.875%	5/15/28	25,225	27,777
GlaxoSmithKline Capital Inc.	5.375%	4/15/34	4,861	6,197
GlaxoSmithKline Capital Inc.	6.375%	5/15/38	32,408	46,337
GlaxoSmithKline Capital Inc.	4.200%	3/18/43	3,330	3,863
GlaxoSmithKline Capital plc	3.125%	5/14/21	23,000	23,367
GlaxoSmithKline Capital plc	2.850%	5/8/22	11,931	12,188
GlaxoSmithKline Capital plc	2.875%	6/1/22	21,100	21,550
GlaxoSmithKline Capital plc	3.000%	6/1/24	11,780	12,211
GlaxoSmithKline Capital plc	3.375%	6/1/29	11,250	12,037
Hackensack Meridian Health Inc.	4.211%	7/1/48	6,225	6,989
Hackensack Meridian Health Inc.	4.500%	7/1/57	3,050	3,587
Hasbro Inc.	3.150%	5/15/21	1,660	1,677
Hasbro Inc.	3.500%	9/15/27	4,300	4,286
Hasbro Inc.	3.900%	11/19/29	4,350	4,377
Hasbro Inc.	6.350%	3/15/40	4,626	5,404
Hasbro Inc.	5.100%	5/15/44	7,002	6,964
HCA Inc.	4.750%	5/1/23	15,190	16,253

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
HCA Inc.	5.000%	3/15/24	24,539	26,778
HCA Inc.	5.250%	4/15/25	25,885	28,926
HCA Inc.	5.250%	6/15/26	17,285	19,359
HCA Inc.	4.500%	2/15/27	2,435	2,627
HCA Inc.	4.125%	6/15/29	25,082	26,587
HCA Inc.	5.125%	6/15/39	14,840	16,435
HCA Inc.	5.500%	6/15/47	17,760	20,513
HCA Inc.	5.250%	6/15/49	21,125	23,766
Hershey Co.	4.125%	12/1/20	6,295	6,421
Hershey Co.	3.100%	5/15/21	7,275	7,392
Hershey Co.	2.625%	5/1/23	7,400	7,530
Hershey Co.	3.375%	5/15/23	9,830	10,304
Hershey Co.	2.050%	11/15/24	1,150	1,149
Hershey Co.	3.200%	8/21/25	4,870	5,100
Hershey Co.	2.300%	8/15/26	8,575	8,647
Hershey Co.	2.450%	11/15/29	3,500	3,503
Hershey Co.	3.125%	11/15/49	9,000	8,871
Indiana University Health Inc. Obligated Group	3.970%	11/1/48	6,775	7,603
Ingredion Inc.	3.200%	10/1/26	5,485	5,561
JM Smucker Co.	3.500%	10/15/21	7,425	7,613
JM Smucker Co.	3.000%	3/15/22	3,870	3,944
JM Smucker Co.	3.500%	3/15/25	10,375	10,881
JM Smucker Co.	3.375%	12/15/27	12,600	13,142
JM Smucker Co.	4.250%	3/15/35	5,800	6,291
JM Smucker Co.	4.375%	3/15/45	7,025	7,625
Johns Hopkins Health System Corp.	3.837%	5/15/46	4,875	5,327
Johnson & Johnson	1.950%	11/10/20	3,150	3,151
Johnson & Johnson	1.650%	3/1/21	18,757	18,714
Johnson & Johnson	2.450%	12/5/21	8,050	8,153
Johnson & Johnson	2.250%	3/3/22	12,593	12,726
Johnson & Johnson	2.050%	3/1/23	6,050	6,537
Johnson & Johnson	3.375%	12/5/23	8,400	8,906
Johnson & Johnson	2.625%	1/15/25	11,480	11,826
Johnson & Johnson	2.450%	3/1/26	24,401	24,777
Johnson & Johnson	2.950%	3/3/27	12,350	12,938
Johnson & Johnson	2.900%	1/15/28	16,718	17,434
Johnson & Johnson	6.950%	9/1/29	3,195	4,474
Johnson & Johnson	4.950%	5/15/33	7,655	9,557
Johnson & Johnson	4.375%	12/5/33	13,574	16,136
Johnson & Johnson	3.550%	3/1/36	11,865	12,989
Johnson & Johnson	3.625%	3/3/37	17,785	19,613
Johnson & Johnson	5.950%	8/15/37	10,800	15,362
Johnson & Johnson	3.400%	1/15/38	11,297	12,086
Johnson & Johnson	5.850%	7/15/38	4,692	6,638
Johnson & Johnson	4.500%	9/1/40	6,371	7,743
Johnson & Johnson	4.850%	5/15/41	1,315	1,674
Johnson & Johnson	4.500%	12/5/43	8,423	10,350
Johnson & Johnson	3.700%	3/1/46	18,268	20,610
Johnson & Johnson	3.750%	3/3/47	19,445	22,127
Johnson & Johnson	3.500%	1/15/48	12,078	13,041
Kaiser Foundation Hospitals	3.500%	4/1/22	3,490	3,605
Kaiser Foundation Hospitals	3.150%	5/1/27	6,352	6,618
Kaiser Foundation Hospitals	4.875%	4/1/42	8,325	10,202
Kaiser Foundation Hospitals	4.150%	5/1/47	14,191	16,179
Kaiser Foundation Hospitals	3.266%	11/1/49	9,410	9,440
Kellogg Co.	4.000%	12/15/20	2,029	2,064
Kellogg Co.	2.650%	12/1/23	10,583	10,776
Kellogg Co.	3.250%	4/1/26	9,675	10,041
Kellogg Co.	3.400%	11/15/27	11,100	11,607
Kellogg Co.	4.300%	5/15/28	3,600	4,013
Kellogg Co.	7.450%	4/1/31	750	1,051
Kellogg Co.	4.500%	4/1/46	12,550	13,976
Keurig Dr Pepper Inc.	3.551%	5/25/21	12,200	12,450
Keurig Dr Pepper Inc.	2.700%	11/15/22	4,072	4,108

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Keurig Dr Pepper Inc.	4.057%	5/25/23	16,125	16,997
Keurig Dr Pepper Inc.	3.130%	12/15/23	5,450	5,596
Keurig Dr Pepper Inc.	4.417%	5/25/25	9,925	10,832
Keurig Dr Pepper Inc.	3.400%	11/15/25	7,400	7,676
Keurig Dr Pepper Inc.	2.550%	9/15/26	5,624	5,590
Keurig Dr Pepper Inc.	3.430%	6/15/27	7,250	7,569
Keurig Dr Pepper Inc.	4.597%	5/25/28	22,030	24,737
Keurig Dr Pepper Inc.	7.450%	5/1/38	678	927
Keurig Dr Pepper Inc.	4.985%	5/25/38	5,275	6,218
Keurig Dr Pepper Inc.	4.500%	11/15/45	16,636	18,152
Keurig Dr Pepper Inc.	4.420%	12/15/46	1,885	2,034
Kimberly-Clark Corp.	3.875%	3/1/21	575	587
Kimberly-Clark Corp.	2.400%	3/1/22	5,925	5,987
Kimberly-Clark Corp.	2.400%	6/1/23	5,643	5,756
Kimberly-Clark Corp.	3.050%	8/15/25	4,530	4,754
Kimberly-Clark Corp.	2.750%	2/15/26	7,135	7,315
Kimberly-Clark Corp.	3.950%	11/1/28	3,700	4,123
Kimberly-Clark Corp.	3.200%	4/25/29	4,330	4,612
Kimberly-Clark Corp.	6.625%	8/1/37	2,253	3,319
Kimberly-Clark Corp.	5.300%	3/1/41	8,543	11,231
Kimberly-Clark Corp.	3.700%	6/1/43	3,129	3,239
Kimberly-Clark Corp.	3.200%	7/30/46	6,890	6,948
Kimberly-Clark Corp.	3.900%	5/4/47	3,705	4,140
Koninklijke Ahold Delhaize NV	5.700%	10/1/40	2,419	2,953
Koninklijke Philips NV	6.875%	3/1/38	4,980	6,978
Koninklijke Philips NV	5.000%	3/15/42	10,699	12,794
Kraft Foods Group Inc.	6.875%	1/26/39	10,604	13,258
Kraft Foods Group Inc.	6.500%	2/9/40	7,185	8,707
Kraft Foods Group Inc.	5.000%	6/4/42	20,579	22,022
Kraft Heinz Foods Co.	3.375%	6/15/21	4,000	4,061
Kraft Heinz Foods Co.	3.500%	7/15/22	11,560	11,906
Kraft Heinz Foods Co.	4.000%	6/15/23	18,679	19,630
Kraft Heinz Foods Co.	3.950%	7/15/25	23,670	25,028
Kraft Heinz Foods Co.	3.000%	6/1/26	25,075	25,059
Kraft Heinz Foods Co.	4.625%	1/30/29	12,650	13,832
7 Kraft Heinz Foods Co.	3.750%	4/1/30	11,150	11,456
Kraft Heinz Foods Co.	5.000%	7/15/35	11,150	12,385
7 Kraft Heinz Foods Co.	4.625%	10/1/39	5,525	5,732
Kraft Heinz Foods Co.	5.200%	7/15/45	24,342	26,284
Kraft Heinz Foods Co.	4.375%	6/1/46	34,317	33,783
7 Kraft Heinz Foods Co.	4.875%	10/1/49	16,515	17,196
Kroger Co.	3.300%	1/15/21	4,607	4,656
Kroger Co.	2.600%	2/1/21	4,693	4,720
Kroger Co.	2.950%	11/1/21	7,384	7,494
Kroger Co.	3.400%	4/15/22	3,683	3,787
Kroger Co.	2.800%	8/1/22	2,375	2,419
Kroger Co.	3.850%	8/1/23	7,090	7,480
Kroger Co.	4.000%	2/1/24	5,186	5,505
Kroger Co.	3.500%	2/1/26	4,800	5,024
Kroger Co.	2.650%	10/15/26	12,900	12,915
Kroger Co.	3.700%	8/1/27	5,200	5,541
Kroger Co.	4.500%	1/15/29	1,275	1,431
Kroger Co.	7.700%	6/1/29	5,250	7,010
Kroger Co.	8.000%	9/15/29	4,085	5,595
Kroger Co.	7.500%	4/1/31	4,820	6,627
Kroger Co.	6.900%	4/15/38	5,519	7,374
Kroger Co.	5.400%	7/15/40	3,937	4,550
Kroger Co.	5.000%	4/15/42	5,075	5,634
Kroger Co.	5.150%	8/1/43	2,255	2,533
Kroger Co.	3.875%	10/15/46	5,965	5,809
Kroger Co.	4.450%	2/1/47	11,289	11,953
Kroger Co.	4.650%	1/15/48	9,015	9,815
Kroger Co.	5.400%	1/15/49	225	273
Laboratory Corp. of America Holdings	3.200%	2/1/22	7,330	7,482

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Laboratory Corp. of America Holdings	3.750%	8/23/22	1,585	1,643
Laboratory Corp. of America Holdings	4.000%	11/1/23	2,800	2,949
Laboratory Corp. of America Holdings	3.250%	9/1/24	9,315	9,671
Laboratory Corp. of America Holdings	2.300%	12/1/24	5,650	5,623
Laboratory Corp. of America Holdings	3.600%	2/1/25	12,557	13,208
Laboratory Corp. of America Holdings	3.600%	9/1/27	6,600	6,952
Laboratory Corp. of America Holdings	2.950%	12/1/29	7,425	7,437
Laboratory Corp. of America Holdings	4.700%	2/1/45	11,945	13,390
4 Mayo Clinic	3.774%	11/15/43	6,102	6,560
4 Mayo Clinic	4.000%	11/15/47	3,275	3,639
4 Mayo Clinic	4.128%	11/15/52	1,975	2,218
McCormick & Co. Inc.	3.900%	7/15/21	3,025	3,097
McCormick & Co. Inc.	2.700%	8/15/22	1,330	1,351
McCormick & Co. Inc.	3.150%	8/15/24	10,483	10,867
McCormick & Co. Inc.	3.400%	8/15/27	9,869	10,275
McCormick & Co. Inc.	4.200%	8/15/47	3,467	3,790
McKesson Corp.	2.700%	12/15/22	5,800	5,867
McKesson Corp.	2.850%	3/15/23	250	254
McKesson Corp.	3.796%	3/15/24	12,080	12,698
McKesson Corp.	3.950%	2/16/28	7,607	8,046
McKesson Corp.	4.750%	5/30/29	2,300	2,578
Mead Johnson Nutrition Co.	3.000%	11/15/20	5,794	5,845
Mead Johnson Nutrition Co.	4.125%	11/15/25	11,407	12,478
Mead Johnson Nutrition Co.	5.900%	11/1/39	6,850	9,179
Mead Johnson Nutrition Co.	4.600%	6/1/44	12,790	15,355
Medtronic Inc.	3.150%	3/15/22	18,873	19,403
Medtronic Inc.	2.750%	4/1/23	950	971
Medtronic Inc.	3.625%	3/15/24	1,000	1,059
Medtronic Inc.	3.500%	3/15/25	19,726	21,126
Medtronic Inc.	4.375%	3/15/35	28,127	33,191
Medtronic Inc.	4.625%	3/15/45	22,390	28,039
Memorial Health Services	3.447%	11/1/49	7,300	7,165
Memorial Sloan-Kettering Cancer Center	5.000%	7/1/42	1,325	1,670
Memorial Sloan-Kettering Cancer Center	4.125%	7/1/52	8,805	10,152
Memorial Sloan-Kettering Cancer Center	4.200%	7/1/55	1,225	1,421
Merck & Co. Inc.	3.875%	1/15/21	12,657	12,873
Merck & Co. Inc.	2.350%	2/10/22	15,943	16,140
Merck & Co. Inc.	2.400%	9/15/22	10,804	10,954
Merck & Co. Inc.	2.800%	5/18/23	23,774	24,497
Merck & Co. Inc.	2.900%	3/7/24	4,895	5,094
Merck & Co. Inc.	2.750%	2/10/25	30,265	31,265
Merck & Co. Inc.	3.400%	3/7/29	18,950	20,464
Merck & Co. Inc.	6.500%	12/1/33	7,400	10,421
Merck & Co. Inc.	3.900%	3/7/39	11,050	12,612
Merck & Co. Inc.	3.600%	9/15/42	9,972	10,754
Merck & Co. Inc.	4.150%	5/18/43	13,797	16,299
Merck & Co. Inc.	3.700%	2/10/45	25,631	28,323
Merck & Co. Inc.	4.000%	3/7/49	22,125	25,753
Mercy Health	4.302%	7/1/28	2,580	2,852
Molson Coors Beverage Co.	2.100%	7/15/21	10,950	10,948
Molson Coors Beverage Co.	3.500%	5/1/22	1,800	1,846
Molson Coors Beverage Co.	3.000%	7/15/26	22,428	22,660
Molson Coors Beverage Co.	5.000%	5/1/42	14,708	16,011
Molson Coors Beverage Co.	4.200%	7/15/46	20,407	20,308
7 Mondelez International Holdings Netherlands BV	2.125%	9/19/22	5,000	4,996
Mondelez International Inc.	4.000%	2/1/24	1,125	1,196
Mondelez International Inc.	3.625%	2/13/26	4,500	4,816
Mondelez International Inc.	4.125%	5/7/28	3,000	3,323
Mondelez International Inc.	4.625%	5/7/48	100	116
4 Montefiore Obligated Group	5.246%	11/1/48	8,900	9,985
4 Mount Sinai Hospitals Group Inc.	3.981%	7/1/48	2,775	2,860
4 Mount Sinai Hospitals Group Inc.	3.737%	7/1/49	6,500	6,444
Mylan Inc.	4.200%	11/29/23	13,670	14,424
Mylan Inc.	4.550%	4/15/28	7,175	7,709

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Mylan Inc.	5.400%	11/29/43	7,424	8,064
Mylan Inc.	5.200%	4/15/48	7,875	8,716
Mylan NV	3.150%	6/15/21	13,010	13,144
Mylan NV	3.950%	6/15/26	18,785	19,490
Mylan NV	5.250%	6/15/46	11,125	12,410
New York & Presbyterian Hospital	4.024%	8/1/45	7,346	8,172
New York & Presbyterian Hospital	4.063%	8/1/56	4,675	5,054
New York & Presbyterian Hospital	3.954%	8/1/19	6,600	6,592
Northwell Healthcare Inc.	3.979%	11/1/46	9,625	9,800
Northwell Healthcare Inc.	4.260%	11/1/47	10,000	10,696
Northwell Healthcare Inc.	3.809%	11/1/49	4,000	4,016
Novartis Capital Corp.	2.400%	5/17/22	22,180	22,475
Novartis Capital Corp.	2.400%	9/21/22	9,694	9,843
Novartis Capital Corp.	3.400%	5/6/24	17,545	18,566
Novartis Capital Corp.	3.000%	11/20/25	22,377	23,447
Novartis Capital Corp.	3.100%	5/17/27	13,755	14,451
Novartis Capital Corp.	3.700%	9/21/42	7,513	8,263
Novartis Capital Corp.	4.400%	5/6/44	22,125	26,852
Novartis Capital Corp.	4.000%	11/20/45	14,493	16,804
NYU Hospitals Center	4.784%	7/1/44	3,900	4,668
4 NYU Hospitals Center	4.368%	7/1/47	5,790	6,463
Orlando Health Obligated Group	4.089%	10/1/48	3,350	3,659
Partners Healthcare System Inc.	3.765%	7/1/48	875	918
Partners Healthcare System Inc.	4.117%	7/1/55	3,125	3,468
PeaceHealth Obligated Group	4.787%	11/15/48	4,175	5,107
PepsiCo Inc.	2.000%	4/15/21	12,813	12,838
PepsiCo Inc.	3.000%	8/25/21	13,962	14,225
PepsiCo Inc.	1.700%	10/6/21	10,275	10,264
PepsiCo Inc.	2.750%	3/5/22	13,520	13,793
PepsiCo Inc.	2.250%	5/2/22	3,925	3,964
PepsiCo Inc.	3.100%	7/17/22	6,125	6,309
PepsiCo Inc.	2.750%	3/1/23	5,691	5,844
PepsiCo Inc.	3.600%	3/1/24	8,213	8,735
PepsiCo Inc.	2.750%	4/30/25	17,463	18,061
PepsiCo Inc.	3.500%	7/17/25	11,170	11,974
PepsiCo Inc.	2.850%	2/24/26	5,148	5,358
PepsiCo Inc.	2.375%	10/6/26	15,440	15,651
PepsiCo Inc.	3.000%	10/15/27	20,835	21,980
PepsiCo Inc.	2.625%	7/29/29	19,559	19,912
PepsiCo Inc.	4.000%	3/5/42	11,750	13,369
PepsiCo Inc.	3.600%	8/13/42	7,403	7,918
PepsiCo Inc.	4.250%	10/22/44	10,660	12,533
PepsiCo Inc.	4.600%	7/17/45	6,470	7,994
PepsiCo Inc.	4.450%	4/14/46	16,001	19,664
PepsiCo Inc.	3.450%	10/6/46	16,725	17,655
PepsiCo Inc.	4.000%	5/2/47	4,400	5,080
PepsiCo Inc.	3.375%	7/29/49	11,295	11,824
PepsiCo Inc.	2.875%	10/15/49	15,925	15,240
PerkinElmer Inc.	3.300%	9/15/29	10,115	10,293
Perrigo Finance Unlimited Co.	3.500%	3/15/21	4,626	4,622
Perrigo Finance Unlimited Co.	3.500%	12/15/21	2,167	2,193
Perrigo Finance Unlimited Co.	3.900%	12/15/24	10,300	10,592
Perrigo Finance Unlimited Co.	4.375%	3/15/26	8,986	9,259
Perrigo Finance Unlimited Co.	4.900%	12/15/44	3,787	3,484
Pfizer Inc.	1.950%	6/3/21	20,025	20,072
Pfizer Inc.	3.000%	9/15/21	8,285	8,444
Pfizer Inc.	2.200%	12/15/21	6,404	6,453
Pfizer Inc.	2.800%	3/11/22	9,705	9,892
Pfizer Inc.	3.000%	6/15/23	10,910	11,326
Pfizer Inc.	3.200%	9/15/23	7,150	7,454
Pfizer Inc.	2.950%	3/15/24	9,000	9,340
Pfizer Inc.	3.400%	5/15/24	7,009	7,409
Pfizer Inc.	2.750%	6/3/26	17,160	17,700
Pfizer Inc.	3.000%	12/15/26	21,198	22,225

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Pfizer Inc.	3.600%	9/15/28	15,600	17,037
Pfizer Inc.	3.450%	3/15/29	22,085	23,750
Pfizer Inc.	4.000%	12/15/36	12,450	14,181
Pfizer Inc.	4.100%	9/15/38	9,800	11,194
Pfizer Inc.	3.900%	3/15/39	16,150	18,177
Pfizer Inc.	7.200%	3/15/39	14,664	22,974
Pfizer Inc.	5.600%	9/15/40	1,600	2,112
Pfizer Inc.	4.300%	6/15/43	11,146	13,110
Pfizer Inc.	4.400%	5/15/44	14,825	17,696
Pfizer Inc.	4.125%	12/15/46	10,829	12,491
Pfizer Inc.	4.200%	9/15/48	13,955	16,340
Pfizer Inc.	4.000%	3/15/49	17,235	19,931
Pharmacia LLC	6.600%	12/1/28	6,640	8,720
Philip Morris International Inc.	1.875%	2/25/21	5,631	5,625
Philip Morris International Inc.	4.125%	5/17/21	3,527	3,628
Philip Morris International Inc.	2.900%	11/15/21	3,940	4,015
Philip Morris International Inc.	2.625%	2/18/22	2,000	2,024
Philip Morris International Inc.	2.375%	8/17/22	8,660	8,732
Philip Morris International Inc.	2.500%	8/22/22	2,020	2,039
Philip Morris International Inc.	2.500%	11/2/22	8,325	8,450
Philip Morris International Inc.	2.625%	3/6/23	6,340	6,443
Philip Morris International Inc.	2.125%	5/10/23	7,750	7,746
Philip Morris International Inc.	3.600%	11/15/23	11,859	12,466
Philip Morris International Inc.	2.875%	5/1/24	17,605	18,090
Philip Morris International Inc.	3.250%	11/10/24	13,170	13,785
Philip Morris International Inc.	3.375%	8/11/25	7,624	8,011
Philip Morris International Inc.	2.750%	2/25/26	15,266	15,432
Philip Morris International Inc.	3.125%	8/17/27	1,885	1,948
Philip Morris International Inc.	3.125%	3/2/28	6,100	6,254
Philip Morris International Inc.	3.375%	8/15/29	8,425	8,820
Philip Morris International Inc.	6.375%	5/16/38	13,842	19,226
Philip Morris International Inc.	4.375%	11/15/41	11,912	13,190
Philip Morris International Inc.	4.500%	3/20/42	8,336	9,354
Philip Morris International Inc.	3.875%	8/21/42	7,140	7,414
Philip Morris International Inc.	4.125%	3/4/43	10,635	11,461
Philip Morris International Inc.	4.875%	11/15/43	9,823	11,562
Philip Morris International Inc.	4.250%	11/10/44	13,955	15,382
4 Procter & Gamble - Esop	9.360%	1/1/21	1,080	1,132
Procter & Gamble Co.	1.900%	10/23/20	5,000	5,003
Procter & Gamble Co.	1.850%	2/2/21	7,419	7,426
Procter & Gamble Co.	1.700%	11/3/21	11,581	11,615
Procter & Gamble Co.	2.300%	2/6/22	9,985	10,115
Procter & Gamble Co.	2.150%	8/11/22	2,640	2,670
Procter & Gamble Co.	3.100%	8/15/23	14,392	15,044
Procter & Gamble Co.	2.700%	2/2/26	8,514	8,842
Procter & Gamble Co.	2.450%	11/3/26	12,350	12,703
Procter & Gamble Co.	2.850%	8/11/27	4,085	4,319
Procter & Gamble Co.	5.500%	2/1/34	1,400	1,875
Procter & Gamble Co.	5.800%	8/15/34	2,000	2,790
Procter & Gamble Co.	3.500%	10/25/47	9,865	11,077
Providence St. Joseph Health Obligated Group	2.746%	10/1/26	2,075	2,095
Providence St. Joseph Health Obligated Group	2.532%	10/1/29	8,645	8,463
4 Providence St. Joseph Health Obligated Group	3.744%	10/1/47	4,868	5,077
4 Providence St. Joseph Health Obligated Group	3.930%	10/1/48	3,775	4,040
Quest Diagnostics Inc.	4.700%	4/1/21	2,800	2,889
Quest Diagnostics Inc.	4.250%	4/1/24	4,565	4,895
Quest Diagnostics Inc.	3.500%	3/30/25	6,420	6,752
Quest Diagnostics Inc.	3.450%	6/1/26	7,129	7,481
Quest Diagnostics Inc.	4.200%	6/30/29	3,475	3,833
Quest Diagnostics Inc.	2.950%	6/30/30	10,070	10,082
Quest Diagnostics Inc.	5.750%	1/30/40	1,368	1,512
Quest Diagnostics Inc.	4.700%	3/30/45	1,882	2,087
Reynolds American Inc.	4.000%	6/12/22	8,780	9,133
Reynolds American Inc.	4.850%	9/15/23	3,425	3,707

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Reynolds American Inc.	4.450%	6/12/25	37,522	40,340
Reynolds American Inc.	5.700%	8/15/35	13,703	15,803
Reynolds American Inc.	7.250%	6/15/37	8,044	10,319
Reynolds American Inc.	8.125%	5/1/40	2,569	3,336
Reynolds American Inc.	7.000%	8/4/41	3,375	4,175
Reynolds American Inc.	6.150%	9/15/43	5,220	6,077
Reynolds American Inc.	5.850%	8/15/45	23,734	27,173
RWJ Barnabas Health Inc.	3.949%	7/1/46	5,220	5,521
RWJ Barnabas Health Inc.	3.477%	7/1/49	1,750	1,724
Sanofi	4.000%	3/29/21	14,644	15,021
Sanofi	3.375%	6/19/23	15,300	16,032
Sanofi	3.625%	6/19/28	17,345	19,243
Shire Acquisitions Investments Ireland DAC	2.400%	9/23/21	39,818	40,017
Shire Acquisitions Investments Ireland DAC	2.875%	9/23/23	44,670	45,475
Shire Acquisitions Investments Ireland DAC	3.200%	9/23/26	34,492	35,511
Spectrum Health System Obligated Group	3.487%	7/15/49	3,500	3,495
SSM Health Care Corp.	3.688%	6/1/23	8,575	8,921
SSM Health Care Corp.	3.823%	6/1/27	5,200	5,497
Stanford Health Care	3.795%	11/15/48	6,350	6,834
Stryker Corp.	2.625%	3/15/21	18,605	18,729
Stryker Corp.	3.375%	5/15/24	12,870	13,484
Stryker Corp.	3.375%	11/1/25	9,375	9,863
Stryker Corp.	3.500%	3/15/26	10,015	10,639
Stryker Corp.	3.650%	3/7/28	7,295	7,832
Stryker Corp.	4.100%	4/1/43	4,175	4,495
Stryker Corp.	4.375%	5/15/44	3,875	4,380
Stryker Corp.	4.625%	3/15/46	7,235	8,693
Sutter Health	3.695%	8/15/28	3,700	3,964
Sutter Health	4.091%	8/15/48	4,950	5,507
Sysco Corp.	2.500%	7/15/21	5,050	5,090
Sysco Corp.	2.600%	6/12/22	2,650	2,689
Sysco Corp.	3.550%	3/15/25	5,190	5,522
Sysco Corp.	3.750%	10/1/25	7,290	7,823
Sysco Corp.	3.300%	7/15/26	9,910	10,442
Sysco Corp.	3.250%	7/15/27	20,876	21,828
Sysco Corp.	4.850%	10/1/45	4,635	5,566
Sysco Corp.	4.500%	4/1/46	5,765	6,605
Sysco Corp.	4.450%	3/15/48	6,475	7,390
Takeda Pharmaceutical Co. Ltd.	4.000%	11/26/21	13,400	13,841
Takeda Pharmaceutical Co. Ltd.	4.400%	11/26/23	14,725	15,789
Takeda Pharmaceutical Co. Ltd.	5.000%	11/26/28	18,850	21,935
4 Texas Health Resources	4.330%	11/15/55	2,625	3,070
Thermo Fisher Scientific Inc.	3.000%	4/15/23	12,300	12,642
Thermo Fisher Scientific Inc.	4.150%	2/1/24	7,039	7,542
Thermo Fisher Scientific Inc.	3.650%	12/15/25	9,725	10,389
Thermo Fisher Scientific Inc.	2.950%	9/19/26	15,695	16,136
Thermo Fisher Scientific Inc.	3.200%	8/15/27	12,305	12,854
Thermo Fisher Scientific Inc.	2.600%	10/1/29	4,100	4,051
Thermo Fisher Scientific Inc.	5.300%	2/1/44	6,101	7,715
Thermo Fisher Scientific Inc.	4.100%	8/15/47	5,600	6,276
Toledo Hospital	5.325%	11/15/28	3,425	3,676
Toledo Hospital	5.750%	11/15/38	2,050	2,346
Trinity Health Corp.	4.125%	12/1/45	6,615	7,269
Tyson Foods Inc.	2.250%	8/23/21	2,250	2,259
Tyson Foods Inc.	4.500%	6/15/22	16,533	17,395
Tyson Foods Inc.	3.900%	9/28/23	2,950	3,128
Tyson Foods Inc.	3.950%	8/15/24	19,141	20,456
Tyson Foods Inc.	4.000%	3/1/26	2,125	2,301
Tyson Foods Inc.	3.550%	6/2/27	15,240	16,164
Tyson Foods Inc.	4.350%	3/1/29	17,143	19,395
Tyson Foods Inc.	4.875%	8/15/34	8,254	9,652
Tyson Foods Inc.	5.150%	8/15/44	5,675	6,865
Tyson Foods Inc.	4.550%	6/2/47	9,425	10,684
Tyson Foods Inc.	5.100%	9/28/48	16,505	20,772

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Unilever Capital Corp.	4.250%	2/10/21	14,435	14,819
Unilever Capital Corp.	2.750%	3/22/21	4,006	4,049
Unilever Capital Corp.	1.375%	7/28/21	10,405	10,327
Unilever Capital Corp.	3.000%	3/7/22	6,000	6,140
Unilever Capital Corp.	2.200%	5/5/22	800	805
Unilever Capital Corp.	3.250%	3/7/24	13,600	14,236
Unilever Capital Corp.	2.600%	5/5/24	24,225	24,759
Unilever Capital Corp.	3.100%	7/30/25	8,700	9,093
Unilever Capital Corp.	2.000%	7/28/26	10,625	10,526
Unilever Capital Corp.	2.900%	5/5/27	4,050	4,230
Unilever Capital Corp.	3.500%	3/22/28	12,875	13,919
Unilever Capital Corp.	2.125%	9/6/29	9,525	9,227
Unilever Capital Corp.	5.900%	11/15/32	7,250	9,824
Whirlpool Corp.	4.850%	6/15/21	2,763	2,867
Whirlpool Corp.	4.700%	6/1/22	4,380	4,633
Whirlpool Corp.	4.000%	3/1/24	3,429	3,626
Whirlpool Corp.	3.700%	5/1/25	2,705	2,843
Whirlpool Corp.	4.750%	2/26/29	8,215	9,136
Whirlpool Corp.	4.500%	6/1/46	6,407	6,626
4 Willis-Knighton Medical Center	4.813%	9/1/48	3,250	3,880
Wyeth LLC	7.250%	3/1/23	2,400	2,772
Wyeth LLC	6.450%	2/1/24	9,325	10,866
Wyeth LLC	6.500%	2/1/34	8,300	11,589
Wyeth LLC	6.000%	2/15/36	5,465	7,270
Wyeth LLC	5.950%	4/1/37	23,213	31,609
Zeneca Wilmington Inc.	7.000%	11/15/23	4,275	4,960
Zimmer Biomet Holdings Inc.	3.375%	11/30/21	6,005	6,121
Zimmer Biomet Holdings Inc.	3.150%	4/1/22	8,925	9,112
Zimmer Biomet Holdings Inc.	3.700%	3/19/23	2,550	2,655
Zimmer Biomet Holdings Inc.	3.550%	4/1/25	21,280	22,370
Zimmer Biomet Holdings Inc.	5.750%	11/30/39	1,650	1,956
Zimmer Biomet Holdings Inc.	4.450%	8/15/45	9,970	10,445
Zoetis Inc.	3.450%	11/13/20	5,000	5,051
Zoetis Inc.	3.250%	8/20/21	3,300	3,353
Zoetis Inc.	3.250%	2/1/23	14,745	15,209
Zoetis Inc.	4.500%	11/13/25	4,200	4,648
Zoetis Inc.	3.000%	9/12/27	10,004	10,229
Zoetis Inc.	3.900%	8/20/28	5,700	6,168
Zoetis Inc.	4.700%	2/1/43	13,403	15,898
Zoetis Inc.	3.950%	9/12/47	6,400	6,940
Zoetis Inc.	4.450%	8/20/48	4,025	4,698
Energy (2.4%)				
Anadarko Petroleum Corp.	6.600%	3/15/46	100	124
Apache Corp.	3.625%	2/1/21	1,545	1,559
Apache Corp.	3.250%	4/15/22	3,020	3,065
Apache Corp.	4.375%	10/15/28	9,680	10,090
Apache Corp.	7.750%	12/15/29	1,070	1,362
Apache Corp.	6.000%	1/15/37	100	110
Apache Corp.	5.100%	9/1/40	17,786	18,052
Apache Corp.	5.250%	2/1/42	7,984	8,286
Apache Corp.	4.750%	4/15/43	15,390	14,720
Apache Corp.	4.250%	1/15/44	14,191	13,091
Apache Corp.	5.350%	7/1/49	2,500	2,610
Baker Hughes a GE Co. LLC	5.125%	9/15/40	13,482	15,883
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	2.773%	12/15/22	14,440	14,721
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	3.337%	12/15/27	17,645	18,381
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	3.138%	11/7/29	6,000	6,150
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	4.080%	12/15/47	15,240	15,602
Boardwalk Pipelines LP	3.375%	2/1/23	3,425	3,488

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Boardwalk Pipelines LP	4.950%	12/15/24	8,000	8,635
Boardwalk Pipelines LP	5.950%	6/1/26	12,440	13,915
Boardwalk Pipelines LP	4.450%	7/15/27	9,112	9,369
Boardwalk Pipelines LP	4.800%	5/3/29	3,100	3,299
BP Capital Markets America Inc.	4.742%	3/11/21	17,685	18,277
BP Capital Markets America Inc.	2.112%	9/16/21	10,001	10,040
BP Capital Markets America Inc.	3.245%	5/6/22	21,321	22,007
BP Capital Markets America Inc.	2.520%	9/19/22	8,150	8,274
BP Capital Markets America Inc.	2.750%	5/10/23	24,150	24,684
BP Capital Markets America Inc.	3.216%	11/28/23	18,249	18,963
BP Capital Markets America Inc.	3.790%	2/6/24	3,460	3,679
BP Capital Markets America Inc.	3.224%	4/14/24	707	737
BP Capital Markets America Inc.	3.796%	9/21/25	10,335	11,174
BP Capital Markets America Inc.	3.410%	2/11/26	5,450	5,787
BP Capital Markets America Inc.	3.119%	5/4/26	15,198	15,836
BP Capital Markets America Inc.	3.017%	1/16/27	6,725	6,952
BP Capital Markets America Inc.	3.588%	4/14/27	5,000	5,299
BP Capital Markets America Inc.	3.937%	9/21/28	12,650	13,955
BP Capital Markets America Inc.	4.234%	11/6/28	12,900	14,542
BP Capital Markets plc	3.561%	11/1/21	15,470	15,939
BP Capital Markets plc	3.062%	3/17/22	4,350	4,460
BP Capital Markets plc	2.500%	11/6/22	14,587	14,845
BP Capital Markets plc	3.994%	9/26/23	7,105	7,579
BP Capital Markets plc	3.814%	2/10/24	6,831	7,289
BP Capital Markets plc	3.535%	11/4/24	24,366	25,929
BP Capital Markets plc	3.506%	3/17/25	14,471	15,400
BP Capital Markets plc	3.279%	9/19/27	22,925	24,103
BP Capital Markets plc	3.723%	11/28/28	8,634	9,385
Burlington Resources Finance Co.	7.200%	8/15/31	3,425	4,827
Burlington Resources Finance Co.	7.400%	12/1/31	5,765	8,204
Canadian Natural Resources Ltd.	3.450%	11/15/21	5,563	5,682
Canadian Natural Resources Ltd.	2.950%	1/15/23	14,445	14,713
Canadian Natural Resources Ltd.	3.800%	4/15/24	5,923	6,191
Canadian Natural Resources Ltd.	3.900%	2/1/25	140	147
Canadian Natural Resources Ltd.	3.850%	6/1/27	16,628	17,697
Canadian Natural Resources Ltd.	7.200%	1/15/32	5,018	6,793
Canadian Natural Resources Ltd.	6.450%	6/30/33	6,815	8,704
Canadian Natural Resources Ltd.	5.850%	2/1/35	3,725	4,580
Canadian Natural Resources Ltd.	6.500%	2/15/37	7,022	9,152
Canadian Natural Resources Ltd.	6.250%	3/15/38	11,249	14,558
Canadian Natural Resources Ltd.	6.750%	2/1/39	4,829	6,507
Canadian Natural Resources Ltd.	4.950%	6/1/47	7,650	9,280
Cenovus Energy Inc.	3.000%	8/15/22	6,975	7,058
Cenovus Energy Inc.	3.800%	9/15/23	17,500	18,126
Cenovus Energy Inc.	4.250%	4/15/27	13,485	14,223
Cenovus Energy Inc.	5.250%	6/15/37	17,177	18,878
Cenovus Energy Inc.	6.750%	11/15/39	13,087	16,647
Cenovus Energy Inc.	5.400%	6/15/47	10,390	12,130
Cheniere Corpus Christi Holdings LLC	7.000%	6/30/24	9,264	10,677
Cheniere Corpus Christi Holdings LLC	5.875%	3/31/25	10,600	11,925
Cheniere Corpus Christi Holdings LLC	5.125%	6/30/27	21,925	24,282
7 Cheniere Corpus Christi Holdings LLC	3.700%	11/15/29	17,584	17,980
Chevron Corp.	2.100%	5/16/21	18,900	18,984
Chevron Corp.	2.411%	3/3/22	4,935	5,001
Chevron Corp.	2.498%	3/3/22	8,190	8,325
Chevron Corp.	2.355%	12/5/22	21,477	21,761
Chevron Corp.	2.566%	5/16/23	4,350	4,437
Chevron Corp.	3.191%	6/24/23	21,340	22,194
Chevron Corp.	2.895%	3/3/24	15,320	15,847
Chevron Corp.	3.326%	11/17/25	3,933	4,189
Chevron Corp.	2.954%	5/16/26	22,215	23,205
Cimarex Energy Co.	4.375%	6/1/24	9,950	10,478
Cimarex Energy Co.	3.900%	5/15/27	18,976	19,619
Cimarex Energy Co.	4.375%	3/15/29	6,450	6,807

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Columbia Pipeline Group Inc.	4.500%	6/1/25	19,475	21,265
Columbia Pipeline Group Inc.	5.800%	6/1/45	5,450	6,907
Concho Resources Inc.	3.750%	10/1/27	27,986	29,350
Concho Resources Inc.	4.300%	8/15/28	5,475	5,961
Concho Resources Inc.	4.875%	10/1/47	12,480	14,539
Concho Resources Inc.	4.850%	8/15/48	7,770	8,994
ConocoPhillips	5.900%	10/15/32	13,376	17,473
ConocoPhillips	5.900%	5/15/38	7,112	9,657
ConocoPhillips	6.500%	2/1/39	19,922	28,867
ConocoPhillips Canada Funding Co. I	5.950%	10/15/36	7,500	10,055
ConocoPhillips Co.	3.350%	11/15/24	500	527
ConocoPhillips Co.	4.950%	3/15/26	26,079	29,937
ConocoPhillips Co.	4.300%	11/15/44	6,337	7,414
ConocoPhillips Co.	5.950%	3/15/46	10,299	14,671
ConocoPhillips Holding Co.	6.950%	4/15/29	11,359	15,408
Continental Resources Inc.	4.500%	4/15/23	4,092	4,286
Continental Resources Inc.	4.375%	1/15/28	18,885	20,065
Continental Resources Inc.	4.900%	6/1/44	10,250	10,929
Devon Energy Corp.	5.850%	12/15/25	6,651	7,871
Devon Energy Corp.	7.950%	4/15/32	5,300	7,503
Devon Energy Corp.	5.600%	7/15/41	11,043	13,409
Devon Energy Corp.	4.750%	5/15/42	8,169	9,143
Devon Energy Corp.	5.000%	6/15/45	9,163	10,561
Devon Financing Co. LLC	7.875%	9/30/31	12,287	16,891
Diamondback Energy Inc.	2.875%	12/1/24	12,000	12,112
Diamondback Energy Inc.	3.250%	12/1/26	9,400	9,504
Diamondback Energy Inc.	3.500%	12/1/29	14,000	14,215
Dominion Energy Gas Holdings LLC	3.550%	11/1/23	13,725	14,199
Dominion Energy Gas Holdings LLC	2.500%	11/15/24	5,500	5,523
Dominion Energy Gas Holdings LLC	3.600%	12/15/24	7,750	8,132
Dominion Energy Gas Holdings LLC	3.000%	11/15/29	4,000	3,970
Dominion Energy Gas Holdings LLC	4.800%	11/1/43	5,675	6,295
Dominion Energy Gas Holdings LLC	4.600%	12/15/44	5,035	5,464
Enable Midstream Partners LP	3.900%	5/15/24	10,644	10,826
Enable Midstream Partners LP	4.400%	3/15/27	12,490	12,269
Enable Midstream Partners LP	4.950%	5/15/28	15,785	15,946
Enable Midstream Partners LP	4.150%	9/15/29	5,300	5,010
Enable Midstream Partners LP	5.000%	5/15/44	925	831
Enbridge Energy Partners LP	4.200%	9/15/21	593	611
Enbridge Energy Partners LP	5.875%	10/15/25	4,585	5,341
Enbridge Energy Partners LP	7.500%	4/15/38	9,310	13,295
Enbridge Energy Partners LP	5.500%	9/15/40	2,645	3,124
Enbridge Energy Partners LP	7.375%	10/15/45	9,366	13,915
Enbridge Inc.	2.900%	7/15/22	7,305	7,434
Enbridge Inc.	4.000%	10/1/23	1,000	1,055
Enbridge Inc.	2.500%	1/15/25	5,500	5,537
Enbridge Inc.	4.250%	12/1/26	7,332	8,054
Enbridge Inc.	3.700%	7/15/27	25,850	27,188
Enbridge Inc.	3.125%	11/15/29	11,900	12,007
Enbridge Inc.	4.500%	6/10/44	7,295	8,003
Enbridge Inc.	4.000%	11/15/49	5,500	5,726
Encana Corp.	3.900%	11/15/21	6,447	6,593
Encana Corp.	8.125%	9/15/30	3,550	4,467
Encana Corp.	7.200%	11/1/31	435	531
Encana Corp.	7.375%	11/1/31	4,600	5,621
Encana Corp.	6.500%	8/15/34	10,160	11,923
Encana Corp.	6.625%	8/15/37	2,158	2,554
Encana Corp.	6.500%	2/1/38	10,850	12,740
Energy Transfer Operating LP	4.650%	6/1/21	7,990	8,196
Energy Transfer Operating LP	5.200%	2/1/22	8,754	9,175
Energy Transfer Operating LP	3.600%	2/1/23	21,086	21,594
Energy Transfer Operating LP	4.250%	3/15/23	22,090	23,069
Energy Transfer Operating LP	4.200%	9/15/23	3,690	3,869
Energy Transfer Operating LP	4.900%	2/1/24	2,029	2,167

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Energy Transfer Operating LP	4.500%	4/15/24	1,250	1,327
Energy Transfer Operating LP	4.050%	3/15/25	13,125	13,761
Energy Transfer Operating LP	4.750%	1/15/26	14,600	15,726
Energy Transfer Operating LP	4.200%	4/15/27	9,520	9,957
Energy Transfer Operating LP	5.500%	6/1/27	19,550	21,955
Energy Transfer Operating LP	5.250%	4/15/29	8,040	9,013
Energy Transfer Operating LP	6.250%	4/15/49	14,750	17,751
Energy Transfer Partners LP	4.950%	6/15/28	16,150	17,659
Energy Transfer Partners LP	4.900%	3/15/35	4,648	4,854
Energy Transfer Partners LP	6.625%	10/15/36	3,980	4,728
Energy Transfer Partners LP	5.800%	6/15/38	8,125	9,169
Energy Transfer Partners LP	7.500%	7/1/38	5,882	7,492
Energy Transfer Partners LP	6.050%	6/1/41	8,120	9,107
Energy Transfer Partners LP	6.500%	2/1/42	10,008	11,893
Energy Transfer Partners LP	5.150%	2/1/43	1,774	1,824
Energy Transfer Partners LP	5.950%	10/1/43	4,772	5,288
Energy Transfer Partners LP	5.150%	3/15/45	4,078	4,286
Energy Transfer Partners LP	6.125%	12/15/45	17,770	20,552
Energy Transfer Partners LP	5.300%	4/15/47	8,730	9,323
Energy Transfer Partners LP	6.000%	6/15/48	14,485	16,806
Enterprise Products Operating LLC	2.800%	2/15/21	10,270	10,364
Enterprise Products Operating LLC	2.850%	4/15/21	1,985	2,004
Enterprise Products Operating LLC	3.500%	2/1/22	8,075	8,315
Enterprise Products Operating LLC	4.050%	2/15/22	475	495
Enterprise Products Operating LLC	3.350%	3/15/23	20,288	20,967
Enterprise Products Operating LLC	3.900%	2/15/24	14,040	14,913
Enterprise Products Operating LLC	3.750%	2/15/25	17,160	18,269
Enterprise Products Operating LLC	3.700%	2/15/26	8,452	9,006
Enterprise Products Operating LLC	3.950%	2/15/27	1,247	1,347
Enterprise Products Operating LLC	4.150%	10/16/28	5,000	5,511
Enterprise Products Operating LLC	3.125%	7/31/29	20,825	21,376
Enterprise Products Operating LLC	6.875%	3/1/33	5,643	7,690
Enterprise Products Operating LLC	6.650%	10/15/34	1,660	2,251
Enterprise Products Operating LLC	7.550%	4/15/38	3,344	4,809
Enterprise Products Operating LLC	6.125%	10/15/39	13,086	17,005
Enterprise Products Operating LLC	5.950%	2/1/41	8,216	10,576
Enterprise Products Operating LLC	5.700%	2/15/42	6,395	8,158
Enterprise Products Operating LLC	4.850%	8/15/42	8,390	9,665
Enterprise Products Operating LLC	4.450%	2/15/43	15,433	16,865
Enterprise Products Operating LLC	4.850%	3/15/44	24,885	28,797
Enterprise Products Operating LLC	5.100%	2/15/45	4,407	5,275
Enterprise Products Operating LLC	4.900%	5/15/46	20,533	24,058
Enterprise Products Operating LLC	4.250%	2/15/48	23,540	25,385
Enterprise Products Operating LLC	4.800%	2/1/49	8,350	9,792
Enterprise Products Operating LLC	4.200%	1/31/50	14,000	15,019
Enterprise Products Operating LLC	4.950%	10/15/54	5,530	6,398
4 Enterprise Products Operating LLC	4.875%	8/16/77	600	592
4 Enterprise Products Operating LLC	5.250%	8/16/77	3,975	3,969
4 Enterprise Products Operating LLC	5.375%	2/15/78	5,780	5,708
EOG Resources Inc.	4.100%	2/1/21	9,540	9,761
EOG Resources Inc.	2.625%	3/15/23	17,608	17,915
EOG Resources Inc.	3.150%	4/1/25	8,281	8,673
EOG Resources Inc.	4.150%	1/15/26	11,410	12,549
EOG Resources Inc.	3.900%	4/1/35	5,026	5,579
EQM Midstream Partners LP	4.750%	7/15/23	6,850	6,867
EQM Midstream Partners LP	4.000%	8/1/24	10,549	10,252
EQM Midstream Partners LP	4.125%	12/1/26	4,900	4,592
EQM Midstream Partners LP	5.500%	7/15/28	8,500	8,333
EQM Midstream Partners LP	6.500%	7/15/48	9,275	8,719
EQT Corp.	4.875%	11/15/21	7,155	7,348
EQT Corp.	3.000%	10/1/22	8,500	8,309
EQT Corp.	3.900%	10/1/27	14,411	13,396
Exxon Mobil Corp.	2.222%	3/1/21	16,870	16,961
Exxon Mobil Corp.	2.397%	3/6/22	29,063	29,436

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Exxon Mobil Corp.	1.902%	8/16/22	4,380	4,408
Exxon Mobil Corp.	2.726%	3/1/23	33,332	34,118
Exxon Mobil Corp.	3.176%	3/15/24	3,000	3,142
Exxon Mobil Corp.	2.019%	8/16/24	5,100	5,113
Exxon Mobil Corp.	2.709%	3/6/25	21,645	22,365
Exxon Mobil Corp.	3.043%	3/1/26	15,916	16,697
Exxon Mobil Corp.	2.275%	8/16/26	7,500	7,518
Exxon Mobil Corp.	2.440%	8/16/29	14,350	14,420
Exxon Mobil Corp.	2.995%	8/16/39	10,300	10,319
Exxon Mobil Corp.	3.567%	3/6/45	16,550	17,708
Exxon Mobil Corp.	4.114%	3/1/46	16,550	19,369
Exxon Mobil Corp.	3.095%	8/16/49	20,000	19,830
Halliburton Co.	3.500%	8/1/23	4,549	4,727
Halliburton Co.	3.800%	11/15/25	44,975	47,987
Halliburton Co.	4.850%	11/15/35	14,928	16,839
Halliburton Co.	6.700%	9/15/38	15,645	20,635
Halliburton Co.	4.500%	11/15/41	2,000	2,135
Halliburton Co.	4.750%	8/1/43	10,730	11,792
Halliburton Co.	5.000%	11/15/45	21,267	24,208
Helmerich & Payne Inc.	4.650%	3/15/25	5,000	5,442
Hess Corp.	3.500%	7/15/24	3,100	3,179
Hess Corp.	4.300%	4/1/27	7,240	7,711
Hess Corp.	7.875%	10/1/29	7,343	9,554
Hess Corp.	7.300%	8/15/31	4,873	6,162
Hess Corp.	7.125%	3/15/33	4,642	5,878
Hess Corp.	6.000%	1/15/40	16,010	18,858
Hess Corp.	5.600%	2/15/41	14,718	17,189
Hess Corp.	5.800%	4/1/47	2,953	3,594
HollyFrontier Corp.	5.875%	4/1/26	2,520	2,830
Husky Energy Inc.	3.950%	4/15/22	12,571	12,997
Husky Energy Inc.	4.000%	4/15/24	15,898	16,719
Husky Energy Inc.	4.400%	4/15/29	16,800	18,082
Husky Energy Inc.	6.800%	9/15/37	2,966	3,885
Kinder Morgan Energy Partners LP	3.500%	3/1/21	1,271	1,288
Kinder Morgan Energy Partners LP	5.800%	3/1/21	6,435	6,704
Kinder Morgan Energy Partners LP	5.000%	10/1/21	12,710	13,252
Kinder Morgan Energy Partners LP	4.150%	3/1/22	6,214	6,463
Kinder Morgan Energy Partners LP	3.950%	9/1/22	8,250	8,593
Kinder Morgan Energy Partners LP	3.450%	2/15/23	10,394	10,702
Kinder Morgan Energy Partners LP	3.500%	9/1/23	13,449	13,932
Kinder Morgan Energy Partners LP	4.150%	2/1/24	450	479
Kinder Morgan Energy Partners LP	4.300%	5/1/24	21,611	23,092
Kinder Morgan Energy Partners LP	4.250%	9/1/24	2,328	2,490
Kinder Morgan Energy Partners LP	7.400%	3/15/31	285	373
Kinder Morgan Energy Partners LP	7.300%	8/15/33	3,490	4,609
Kinder Morgan Energy Partners LP	5.800%	3/15/35	5,549	6,570
Kinder Morgan Energy Partners LP	6.500%	2/1/37	22,586	28,149
Kinder Morgan Energy Partners LP	6.950%	1/15/38	4,871	6,434
Kinder Morgan Energy Partners LP	6.500%	9/1/39	6,945	8,777
Kinder Morgan Energy Partners LP	6.550%	9/15/40	7,200	9,135
Kinder Morgan Energy Partners LP	7.500%	11/15/40	6,575	8,921
Kinder Morgan Energy Partners LP	6.375%	3/1/41	2,315	2,871
Kinder Morgan Energy Partners LP	5.625%	9/1/41	12,027	13,870
Kinder Morgan Energy Partners LP	5.000%	8/15/42	4,631	5,020
Kinder Morgan Energy Partners LP	4.700%	11/1/42	12,174	12,870
Kinder Morgan Energy Partners LP	5.000%	3/1/43	3,791	4,144
Kinder Morgan Energy Partners LP	5.500%	3/1/44	15,427	17,772
Kinder Morgan Energy Partners LP	5.400%	9/1/44	2,729	3,106
Kinder Morgan Inc.	5.000%	2/15/21	6,475	6,665
Kinder Morgan Inc.	3.150%	1/15/23	10,749	10,989
Kinder Morgan Inc.	4.300%	6/1/25	7,500	8,126
Kinder Morgan Inc.	4.300%	3/1/28	14,394	15,663
Kinder Morgan Inc.	7.800%	8/1/31	4,850	6,632
Kinder Morgan Inc.	7.750%	1/15/32	10,653	14,599

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Kinder Morgan Inc.	5.300%	12/1/34	15,127	17,828
Kinder Morgan Inc.	5.550%	6/1/45	21,396	25,601
Kinder Morgan Inc.	5.050%	2/15/46	9,675	10,821
Magellan Midstream Partners LP	4.250%	2/1/21	3,795	3,879
Magellan Midstream Partners LP	5.000%	3/1/26	8,250	9,296
Magellan Midstream Partners LP	5.150%	10/15/43	176	205
Magellan Midstream Partners LP	4.250%	9/15/46	4,152	4,395
Magellan Midstream Partners LP	4.200%	10/3/47	8,540	8,988
Magellan Midstream Partners LP	4.850%	2/1/49	6,375	7,342
Magellan Midstream Partners LP	3.950%	3/1/50	3,000	3,076
Marathon Oil Corp.	2.800%	11/1/22	12,793	12,987
Marathon Oil Corp.	3.850%	6/1/25	12,175	12,854
Marathon Oil Corp.	4.400%	7/15/27	11,552	12,536
Marathon Oil Corp.	6.800%	3/15/32	6,093	7,724
Marathon Oil Corp.	6.600%	10/1/37	8,280	10,526
Marathon Oil Corp.	5.200%	6/1/45	5,675	6,577
Marathon Petroleum Corp.	3.400%	12/15/20	5,725	5,787
Marathon Petroleum Corp.	5.125%	3/1/21	13,487	13,947
Marathon Petroleum Corp.	5.375%	10/1/22	2,125	2,149
Marathon Petroleum Corp.	4.750%	12/15/23	25,445	27,616
Marathon Petroleum Corp.	5.125%	4/1/24	1,000	1,028
Marathon Petroleum Corp.	3.625%	9/15/24	7,380	7,738
Marathon Petroleum Corp.	5.125%	12/15/26	24,760	27,967
Marathon Petroleum Corp.	3.800%	4/1/28	6,240	6,522
Marathon Petroleum Corp.	6.500%	3/1/41	13,115	16,979
Marathon Petroleum Corp.	4.750%	9/15/44	5,647	6,142
Marathon Petroleum Corp.	5.850%	12/15/45	1,459	1,663
Marathon Petroleum Corp.	4.500%	4/1/48	5,270	5,556
Marathon Petroleum Corp.	5.000%	9/15/54	4,568	4,917
7 MPLX LP	3.500%	12/1/22	1,850	1,905
MPLX LP	3.375%	3/15/23	4,865	4,992
MPLX LP	4.500%	7/15/23	18,525	19,661
MPLX LP	4.875%	12/1/24	32,426	35,165
7 MPLX LP	5.250%	1/15/25	750	787
MPLX LP	4.000%	2/15/25	4,208	4,389
MPLX LP	4.875%	6/1/25	4,363	4,763
MPLX LP	4.125%	3/1/27	14,091	14,743
7 MPLX LP	4.250%	12/1/27	17,660	18,527
MPLX LP	4.000%	3/15/28	13,325	13,803
MPLX LP	4.500%	4/15/38	18,700	19,017
MPLX LP	5.200%	3/1/47	17,745	19,054
7 MPLX LP	5.200%	12/1/47	10,200	10,705
MPLX LP	4.700%	4/15/48	14,700	14,819
MPLX LP	5.500%	2/15/49	17,775	20,136
MPLX LP	4.900%	4/15/58	6,650	6,766
National Fuel Gas Co.	4.900%	12/1/21	912	951
National Fuel Gas Co.	3.750%	3/1/23	3,660	3,759
National Fuel Gas Co.	5.200%	7/15/25	2,200	2,394
National Fuel Gas Co.	3.950%	9/15/27	3,190	3,227
National Fuel Gas Co.	4.750%	9/1/28	10,055	10,693
National Oilwell Varco Inc.	2.600%	12/1/22	7,460	7,532
National Oilwell Varco Inc.	3.600%	12/1/29	6,000	6,005
National Oilwell Varco Inc.	3.950%	12/1/42	8,338	7,828
Newfield Exploration Co.	5.750%	1/30/22	13,275	14,105
Newfield Exploration Co.	5.625%	7/1/24	3,300	3,630
Newfield Exploration Co.	5.375%	1/1/26	35,700	38,690
Noble Energy Inc.	3.900%	11/15/24	5,475	5,784
Noble Energy Inc.	3.850%	1/15/28	9,225	9,701
Noble Energy Inc.	3.250%	10/15/29	4,050	4,081
Noble Energy Inc.	6.000%	3/1/41	13,023	15,578
Noble Energy Inc.	5.250%	11/15/43	10,987	12,379
Noble Energy Inc.	5.050%	11/15/44	7,400	8,156
Noble Energy Inc.	4.950%	8/15/47	6,055	6,723
Noble Energy Inc.	4.200%	10/15/49	5,000	5,026

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Occidental Petroleum Corp.	4.100%	2/1/21	19,016	19,309
Occidental Petroleum Corp.	4.850%	3/15/21	3,377	3,475
Occidental Petroleum Corp.	2.600%	8/13/21	18,000	18,108
Occidental Petroleum Corp.	3.125%	2/15/22	9,215	9,367
Occidental Petroleum Corp.	2.600%	4/15/22	4,991	5,025
Occidental Petroleum Corp.	2.700%	8/15/22	20,000	20,218
Occidental Petroleum Corp.	2.700%	2/15/23	11,731	11,820
Occidental Petroleum Corp.	6.950%	7/1/24	9,687	11,358
Occidental Petroleum Corp.	2.900%	8/15/24	27,300	27,729
Occidental Petroleum Corp.	3.500%	6/15/25	5,652	5,827
Occidental Petroleum Corp.	5.550%	3/15/26	19,463	22,052
Occidental Petroleum Corp.	3.400%	4/15/26	15,384	15,727
Occidental Petroleum Corp.	3.200%	8/15/26	11,020	11,139
Occidental Petroleum Corp.	3.500%	8/15/29	17,400	17,742
Occidental Petroleum Corp.	7.500%	5/1/31	8,861	11,500
Occidental Petroleum Corp.	7.875%	9/15/31	4,029	5,338
Occidental Petroleum Corp.	6.450%	9/15/36	19,985	24,340
Occidental Petroleum Corp.	7.950%	6/15/39	3,480	4,780
Occidental Petroleum Corp.	4.300%	8/15/39	8,020	8,131
Occidental Petroleum Corp.	6.200%	3/15/40	16,118	19,173
Occidental Petroleum Corp.	4.500%	7/15/44	9,390	9,385
Occidental Petroleum Corp.	4.625%	6/15/45	10,331	10,565
Occidental Petroleum Corp.	6.600%	3/15/46	9,625	12,480
Occidental Petroleum Corp.	4.400%	4/15/46	22,978	23,207
Occidental Petroleum Corp.	4.100%	2/15/47	8,460	8,198
Occidental Petroleum Corp.	4.200%	3/15/48	5,275	5,220
Occidental Petroleum Corp.	4.400%	8/15/49	6,355	6,542
ONEOK Inc.	4.250%	2/1/22	12,375	12,841
ONEOK Inc.	7.500%	9/1/23	8,650	10,062
ONEOK Inc.	2.750%	9/1/24	5,300	5,327
ONEOK Inc.	4.000%	7/13/27	3,175	3,352
ONEOK Inc.	3.400%	9/1/29	20,485	20,714
ONEOK Inc.	6.000%	6/15/35	1,000	1,165
ONEOK Inc.	4.950%	7/13/47	11,675	12,775
ONEOK Inc.	5.200%	7/15/48	4,250	4,813
ONEOK Inc.	4.450%	9/1/49	8,300	8,521
ONEOK Partners LP	3.375%	10/1/22	13,532	13,921
ONEOK Partners LP	4.900%	3/15/25	7,219	7,928
ONEOK Partners LP	6.650%	10/1/36	14,814	18,695
ONEOK Partners LP	6.850%	10/15/37	7,155	9,182
ONEOK Partners LP	6.125%	2/1/41	5,045	6,054
Patterson-UTL Energy Inc.	3.950%	2/1/28	6,505	6,279
Patterson-UTL Energy Inc.	5.150%	11/15/29	4,000	4,084
Petro-Canada	5.350%	7/15/33	3,730	4,598
Petro-Canada	5.950%	5/15/35	7,830	10,168
Petro-Canada	6.800%	5/15/38	10,263	14,622
Phillips 66	4.300%	4/1/22	14,360	15,062
Phillips 66	3.900%	3/15/28	8,760	9,521
Phillips 66	4.650%	11/15/34	5,668	6,612
Phillips 66	5.875%	5/1/42	13,206	17,833
Phillips 66	4.875%	11/15/44	24,171	29,114
Phillips 66 Partners LP	2.450%	12/15/24	3,000	2,992
Phillips 66 Partners LP	3.605%	2/15/25	8,183	8,537
Phillips 66 Partners LP	3.550%	10/1/26	2,500	2,614
Phillips 66 Partners LP	3.750%	3/1/28	3,575	3,716
Phillips 66 Partners LP	3.150%	12/15/29	6,500	6,454
Phillips 66 Partners LP	4.680%	2/15/45	6,900	7,429
Phillips 66 Partners LP	4.900%	10/1/46	5,376	6,009
Pioneer Natural Resources Co.	3.450%	1/15/21	3,680	3,722
Pioneer Natural Resources Co.	3.950%	7/15/22	21,210	22,062
Pioneer Natural Resources Co.	4.450%	1/15/26	9,495	10,415
Plains All American Pipeline LP / PAA Finance Corp.	5.000%	2/1/21	6,112	6,248
Plains All American Pipeline LP / PAA Finance Corp.	3.650%	6/1/22	4,134	4,242
Plains All American Pipeline LP / PAA Finance Corp.	2.850%	1/31/23	14,938	15,099

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Plains All American Pipeline LP / PAA Finance Corp.	3.850%	10/15/23	4,009	4,154
Plains All American Pipeline LP / PAA Finance Corp.	3.600%	11/1/24	24,515	25,148
Plains All American Pipeline LP / PAA Finance Corp.	4.650%	10/15/25	7,908	8,458
Plains All American Pipeline LP / PAA Finance Corp.	4.500%	12/15/26	10,854	11,521
Plains All American Pipeline LP / PAA Finance Corp.	3.550%	12/15/29	10,000	9,827
Plains All American Pipeline LP / PAA Finance Corp.	6.650%	1/15/37	3,181	3,742
Plains All American Pipeline LP / PAA Finance Corp.	5.150%	6/1/42	6,925	6,930
Plains All American Pipeline LP / PAA Finance Corp.	4.300%	1/31/43	10,897	9,931
Plains All American Pipeline LP / PAA Finance Corp.	4.700%	6/15/44	5,535	5,377
Plains All American Pipeline LP / PAA Finance Corp.	4.900%	2/15/45	300	298
Regency Energy Partners LP / Regency Energy Finance Corp.	5.875%	3/1/22	10,610	11,268
Regency Energy Partners LP / Regency Energy Finance Corp.	5.000%	10/1/22	21,120	22,361
Regency Energy Partners LP / Regency Energy Finance Corp.	4.500%	11/1/23	14,200	15,016
Sabine Pass Liquefaction LLC	5.625%	2/1/21	32,487	33,397
Sabine Pass Liquefaction LLC	6.250%	3/15/22	14,525	15,609
Sabine Pass Liquefaction LLC	5.625%	4/15/23	16,008	17,409
Sabine Pass Liquefaction LLC	5.750%	5/15/24	22,950	25,601
Sabine Pass Liquefaction LLC	5.625%	3/1/25	26,050	29,274
Sabine Pass Liquefaction LLC	5.875%	6/30/26	25,067	28,796
Sabine Pass Liquefaction LLC	5.000%	3/15/27	9,717	10,701
Sabine Pass Liquefaction LLC	4.200%	3/15/28	15,290	16,189
Schlumberger Investment SA	3.650%	12/1/23	18,205	19,169
Shell International Finance BV	1.875%	5/10/21	23,850	23,840
Shell International Finance BV	1.750%	9/12/21	13,475	13,458
Shell International Finance BV	2.375%	8/21/22	11,531	11,679
Shell International Finance BV	2.250%	1/6/23	12,378	12,477
Shell International Finance BV	3.400%	8/12/23	9,345	9,791
Shell International Finance BV	3.500%	11/13/23	7,500	7,885
Shell International Finance BV	2.000%	11/7/24	10,000	9,983
Shell International Finance BV	3.250%	5/11/25	26,415	27,911
Shell International Finance BV	2.875%	5/10/26	31,120	32,265
Shell International Finance BV	2.500%	9/12/26	19,685	19,970
Shell International Finance BV	3.875%	11/13/28	16,585	18,373
Shell International Finance BV	2.375%	11/7/29	17,250	17,075
Shell International Finance BV	4.125%	5/11/35	16,555	19,322
Shell International Finance BV	6.375%	12/15/38	26,932	39,296
Shell International Finance BV	5.500%	3/25/40	6,603	8,938
Shell International Finance BV	3.625%	8/21/42	8,944	9,554
Shell International Finance BV	4.550%	8/12/43	13,487	16,276
Shell International Finance BV	4.375%	5/11/45	30,524	36,347
Shell International Finance BV	4.000%	5/10/46	29,986	34,157
Shell International Finance BV	3.750%	9/12/46	6,680	7,305
Shell International Finance BV	3.125%	11/7/49	18,645	18,383
Southern Natural Gas Co. LLC / Southern Natural Issuing Corp.	4.400%	6/15/21	6,418	6,584
Spectra Energy Partners LP	4.750%	3/15/24	6,460	7,022
Spectra Energy Partners LP	3.500%	3/15/25	13,980	14,602
Spectra Energy Partners LP	3.375%	10/15/26	6,098	6,310
Spectra Energy Partners LP	5.950%	9/25/43	951	1,183
Spectra Energy Partners LP	4.500%	3/15/45	13,775	15,142
Suncor Energy Inc.	3.600%	12/1/24	3,540	3,749
Suncor Energy Inc.	7.150%	2/1/32	5,003	6,987
Suncor Energy Inc.	5.950%	12/1/34	2,135	2,782
Suncor Energy Inc.	6.500%	6/15/38	19,738	27,403
Suncor Energy Inc.	6.850%	6/1/39	2,954	4,269
Suncor Energy Inc.	4.000%	11/15/47	9,550	10,374
Sunoco Logistics Partners Operations LP	4.400%	4/1/21	23,900	24,472
Sunoco Logistics Partners Operations LP	3.450%	1/15/23	1,789	1,825
Sunoco Logistics Partners Operations LP	4.250%	4/1/24	7,593	7,967
Sunoco Logistics Partners Operations LP	5.950%	12/1/25	4,275	4,909
Sunoco Logistics Partners Operations LP	3.900%	7/15/26	6,085	6,302

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Sunoco Logistics Partners Operations LP	4.000%	10/1/27	9,940	10,242
Sunoco Logistics Partners Operations LP	6.100%	2/15/42	9,115	9,998
Sunoco Logistics Partners Operations LP	4.950%	1/15/43	1,075	1,066
Sunoco Logistics Partners Operations LP	5.300%	4/1/44	12,878	13,571
Sunoco Logistics Partners Operations LP	5.350%	5/15/45	15,427	16,444
Sunoco Logistics Partners Operations LP	5.400%	10/1/47	9,945	10,740
TC PipeLines LP	3.900%	5/25/27	6,500	6,783
TechnipFMC plc	3.450%	10/1/22	5,322	5,415
Tennessee Gas Pipeline Co. LLC	7.000%	3/15/27	1,580	1,947
Tennessee Gas Pipeline Co. LLC	7.000%	10/15/28	2,520	3,211
Tennessee Gas Pipeline Co. LLC	7.625%	4/1/37	1,792	2,371
7 Texas Eastern Transmission LP	2.800%	10/15/22	165	167
Texas Eastern Transmission LP	7.000%	7/15/32	5,860	7,856
Total Capital Canada Ltd.	2.750%	7/15/23	24,340	24,907
Total Capital International SA	2.750%	6/19/21	27,828	28,188
Total Capital International SA	2.218%	7/12/21	9,000	9,042
Total Capital International SA	2.875%	2/17/22	6,765	6,902
Total Capital International SA	2.700%	1/25/23	11,050	11,288
Total Capital International SA	3.700%	1/15/24	24,850	26,371
Total Capital International SA	3.750%	4/10/24	290	310
Total Capital International SA	2.434%	1/10/25	10,000	10,112
Total Capital International SA	3.455%	2/19/29	13,700	14,794
Total Capital International SA	2.829%	1/10/30	15,700	16,095
Total Capital International SA	3.461%	7/12/49	9,200	9,673
Total Capital SA	4.125%	1/28/21	8,556	8,749
Total Capital SA	3.883%	10/11/28	8,400	9,366
TransCanada PipeLines Ltd.	2.500%	8/1/22	15,487	15,558
TransCanada PipeLines Ltd.	3.750%	10/16/23	4,607	4,828
TransCanada PipeLines Ltd.	4.875%	1/15/26	19,432	21,714
TransCanada PipeLines Ltd.	4.250%	5/15/28	12,350	13,662
TransCanada PipeLines Ltd.	4.625%	3/1/34	15,225	17,397
TransCanada PipeLines Ltd.	5.600%	3/31/34	2,755	3,334
TransCanada PipeLines Ltd.	5.850%	3/15/36	14,615	17,700
TransCanada PipeLines Ltd.	6.200%	10/15/37	19,565	25,359
TransCanada PipeLines Ltd.	4.750%	5/15/38	9,895	11,298
TransCanada PipeLines Ltd.	6.100%	6/1/40	10,260	13,316
TransCanada PipeLines Ltd.	5.000%	10/16/43	20,825	24,145
TransCanada PipeLines Ltd.	4.875%	5/15/48	14,450	16,974
TransCanada PipeLines Ltd.	5.100%	3/15/49	10,800	13,070
Transcontinental Gas Pipe Line Co. LLC	7.850%	2/1/26	7,523	9,584
Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	5,500	5,848
Transcontinental Gas Pipe Line Co. LLC	5.400%	8/15/41	618	717
Transcontinental Gas Pipe Line Co. LLC	4.450%	8/1/42	1,050	1,102
Transcontinental Gas Pipe Line Co. LLC	4.600%	3/15/48	4,000	4,263
Valero Energy Corp.	3.400%	9/15/26	16,129	16,902
Valero Energy Corp.	4.350%	6/1/28	16,185	17,764
Valero Energy Corp.	4.000%	4/1/29	8,945	9,621
Valero Energy Corp.	7.500%	4/15/32	8,816	12,240
Valero Energy Corp.	6.625%	6/15/37	10,913	14,441
Valero Energy Corp.	4.900%	3/15/45	11,200	12,928
Valero Energy Partners LP	4.375%	12/15/26	5,692	6,198
Valero Energy Partners LP	4.500%	3/15/28	5,800	6,352
Western Midstream Operating LP	5.375%	6/1/21	4,957	5,091
Western Midstream Operating LP	4.000%	7/1/22	4,045	4,130
Western Midstream Operating LP	3.950%	6/1/25	3,700	3,701
Western Midstream Operating LP	4.650%	7/1/26	6,441	6,610
Western Midstream Operating LP	4.500%	3/1/28	2,480	2,378
Western Midstream Operating LP	4.750%	8/15/28	1,595	1,582
Western Midstream Operating LP	5.450%	4/1/44	10,773	9,378
Western Midstream Operating LP	5.300%	3/1/48	9,950	8,542
Williams Cos. Inc.	4.000%	11/15/21	7,494	7,705
Williams Cos. Inc.	3.600%	3/15/22	14,570	14,971
Williams Cos. Inc.	3.350%	8/15/22	10,525	10,786
Williams Cos. Inc.	3.700%	1/15/23	14,125	14,579

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Williams Cos. Inc.	4.500%	11/15/23	5,800	6,190
Williams Cos. Inc.	4.300%	3/4/24	15,533	16,500
Williams Cos. Inc.	4.550%	6/24/24	26,513	28,588
Williams Cos. Inc.	3.900%	1/15/25	16,476	17,253
Williams Cos. Inc.	4.000%	9/15/25	8,525	9,024
Williams Cos. Inc.	3.750%	6/15/27	20,694	21,501
Williams Cos. Inc.	7.500%	1/15/31	250	329
Williams Cos. Inc.	6.300%	4/15/40	4,380	5,429
Williams Cos. Inc.	5.800%	11/15/43	14,705	17,512
Williams Cos. Inc.	5.400%	3/4/44	5,450	6,112
Williams Cos. Inc.	5.750%	6/24/44	6,251	7,370
Williams Cos. Inc.	4.900%	1/15/45	2,020	2,179
Williams Cos. Inc.	5.100%	9/15/45	15,075	16,761
Williams Cos. Inc.	4.850%	3/1/48	9,525	10,446
Other Industrial (0.1%)				
4 American University	3.672%	4/1/49	4,500	4,812
4 Boston University	4.061%	10/1/48	3,055	3,503
California Institute of Technology	4.321%	8/1/45	475	567
California Institute of Technology	4.700%	11/1/11	10,860	13,189
California Institute of Technology	3.650%	9/1/19	2,900	2,803
CBRE Services Inc.	5.250%	3/15/25	5,043	5,646
CBRE Services Inc.	4.875%	3/1/26	14,015	15,667
Cintas Corp. No. 2	2.900%	4/1/22	2,900	4,768
Cintas Corp. No. 2	3.250%	6/1/22	4,915	5,057
Cintas Corp. No. 2	3.700%	4/1/27	11,705	12,676
Fluor Corp.	3.500%	12/15/24	15,079	15,366
Fluor Corp.	4.250%	9/15/28	7,060	7,123
Georgetown University	4.315%	4/1/49	3,900	4,676
Georgetown University	5.215%	10/1/18	3,412	4,386
Hillenbrand Inc.	4.500%	9/15/26	4,125	4,279
4 Johns Hopkins University	4.083%	7/1/53	3,900	4,504
Leland Stanford Junior University	3.647%	5/1/48	6,574	7,347
4 Massachusetts Institute of Technology	3.959%	7/1/38	7,775	8,707
Massachusetts Institute of Technology	2.989%	7/1/50	4,000	3,960
Massachusetts Institute of Technology	5.600%	7/1/11	9,921	15,148
Massachusetts Institute of Technology	4.678%	7/1/14	5,680	7,325
Massachusetts Institute of Technology	3.885%	7/1/16	8,060	8,774
4 Northwestern University	4.643%	12/1/44	6,125	7,611
4 Northwestern University	3.662%	12/1/57	4,294	4,736
President & Fellows of Harvard College	3.619%	10/1/37	2,500	2,659
7 President & Fellows of Harvard College	6.500%	1/15/39	100	148
President & Fellows of Harvard College	4.875%	10/15/40	6,100	7,762
President & Fellows of Harvard College	3.150%	7/15/46	5,337	5,414
President & Fellows of Harvard College	3.300%	7/15/56	2,660	2,735
Steelcase Inc.	5.125%	1/18/29	4,730	5,333
4 Trustees of Boston College	3.129%	7/1/52	4,560	4,429
4 University of Chicago	4.003%	10/1/53	6,610	7,522
4 University of Notre Dame du Lac	3.438%	2/15/45	7,000	7,442
University of Notre Dame du Lac	3.394%	2/15/48	4,275	4,544
University of Pennsylvania	4.674%	9/1/12	10,175	13,312
University of Pennsylvania	3.610%	2/15/19	4,985	5,096
4 University of Southern California	3.028%	10/1/39	9,125	9,161
4 University of Southern California	3.841%	10/1/47	13,625	15,137
4 William Marsh Rice University	3.574%	5/15/45	14,660	15,636
Technology (2.2%)				
Adobe Inc.	3.250%	2/1/25	13,407	14,140
Alphabet Inc.	3.625%	5/19/21	13,553	13,893
Alphabet Inc.	3.375%	2/25/24	2,000	2,126
Alphabet Inc.	1.998%	8/15/26	1,394	1,387
Altera Corp.	4.100%	11/15/23	7,030	7,571
Amphenol Corp.	3.200%	4/1/24	3,650	3,778
Amphenol Corp.	2.800%	2/15/30	15,350	15,114
Analog Devices Inc.	2.950%	1/12/21	325	328

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Analog Devices Inc.	2.500%	12/5/21	5,475	5,518
Analog Devices Inc.	2.875%	6/1/23	14,050	14,323
Analog Devices Inc.	3.125%	12/5/23	10,124	10,444
Analog Devices Inc.	3.900%	12/15/25	164	176
Analog Devices Inc.	3.500%	12/5/26	10,915	11,444
Analog Devices Inc.	5.300%	12/15/45	850	1,035
Apple Inc.	2.000%	11/13/20	13,400	13,434
Apple Inc.	2.250%	2/23/21	35,506	35,682
Apple Inc.	2.850%	5/6/21	35,110	35,647
Apple Inc.	1.550%	8/4/21	20,941	20,895
Apple Inc.	2.150%	2/9/22	29,524	29,773
Apple Inc.	2.500%	2/9/22	17,325	17,583
Apple Inc.	2.300%	5/11/22	15,795	15,990
Apple Inc.	2.700%	5/13/22	20,159	20,588
Apple Inc.	2.100%	9/12/22	5,130	5,171
Apple Inc.	2.400%	1/13/23	16,217	16,454
Apple Inc.	2.850%	2/23/23	20,095	20,634
Apple Inc.	2.400%	5/3/23	39,713	40,358
Apple Inc.	3.000%	2/9/24	14,841	15,360
Apple Inc.	3.450%	5/6/24	18,207	19,347
Apple Inc.	2.850%	5/11/24	23,032	23,802
Apple Inc.	1.800%	9/11/24	5,150	5,103
Apple Inc.	2.750%	1/13/25	19,363	19,985
Apple Inc.	2.500%	2/9/25	17,374	17,710
Apple Inc.	3.200%	5/13/25	14,960	15,791
Apple Inc.	3.250%	2/23/26	54,668	57,819
Apple Inc.	2.450%	8/4/26	30,008	30,421
Apple Inc.	2.050%	9/11/26	11,050	10,929
Apple Inc.	3.350%	2/9/27	20,027	21,310
Apple Inc.	3.200%	5/11/27	30,239	31,851
Apple Inc.	2.900%	9/12/27	38,473	40,002
Apple Inc.	3.000%	11/13/27	5,282	5,541
Apple Inc.	2.200%	9/11/29	24,000	23,540
Apple Inc.	4.500%	2/23/36	14,560	17,655
Apple Inc.	3.850%	5/4/43	29,994	33,505
Apple Inc.	4.450%	5/6/44	5,072	6,199
Apple Inc.	3.450%	2/9/45	16,266	17,079
Apple Inc.	4.375%	5/13/45	22,175	26,693
Apple Inc.	4.650%	2/23/46	50,326	62,850
Apple Inc.	3.850%	8/4/46	28,205	31,655
Apple Inc.	4.250%	2/9/47	11,275	13,373
Apple Inc.	3.750%	9/12/47	14,494	15,982
Apple Inc.	3.750%	11/13/47	10,000	11,084
Apple Inc.	2.950%	9/11/49	29,973	29,127
Applied Materials Inc.	4.300%	6/15/21	5,050	5,221
Applied Materials Inc.	3.900%	10/1/25	7,900	8,600
Applied Materials Inc.	3.300%	4/1/27	13,350	14,164
Applied Materials Inc.	5.100%	10/1/35	5,278	6,652
Applied Materials Inc.	5.850%	6/15/41	7,366	10,045
Applied Materials Inc.	4.350%	4/1/47	11,225	13,541
Arrow Electronics Inc.	3.500%	4/1/22	4,350	4,451
Arrow Electronics Inc.	4.500%	3/1/23	2,154	2,256
Arrow Electronics Inc.	3.250%	9/8/24	9,054	9,290
Arrow Electronics Inc.	4.000%	4/1/25	3,785	3,919
Arrow Electronics Inc.	3.875%	1/12/28	6,300	6,460
Autodesk Inc.	3.600%	12/15/22	1,725	1,782
Autodesk Inc.	4.375%	6/15/25	3,363	3,661
Autodesk Inc.	3.500%	6/15/27	5,110	5,346
Avnet Inc.	3.750%	12/1/21	1,950	1,992
Avnet Inc.	4.875%	12/1/22	6,870	7,278
Avnet Inc.	4.625%	4/15/26	5,855	6,204
Baidu Inc.	2.875%	7/6/22	10,200	10,293
Baidu Inc.	3.500%	11/28/22	8,525	8,763
Baidu Inc.	3.875%	9/29/23	10,550	11,001

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Baidu Inc.	4.375%	5/14/24	9,100	9,696
Baidu Inc.	3.625%	7/6/27	8,950	9,227
Baidu Inc.	4.375%	3/29/28	5,000	5,419
Baidu Inc.	4.875%	11/14/28	7,400	8,321
Broadcom Corp. / Broadcom Cayman Finance Ltd.	2.200%	1/15/21	9,375	9,363
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.000%	1/15/22	37,715	38,309
Broadcom Corp. / Broadcom Cayman Finance Ltd.	2.650%	1/15/23	14,500	14,571
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.625%	1/15/24	27,140	28,099
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.125%	1/15/25	15,750	15,936
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.875%	1/15/27	72,243	74,931
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.500%	1/15/28	6,865	6,932
7 Broadcom Inc.	3.125%	4/15/21	16,200	16,392
7 Broadcom Inc.	3.125%	10/15/22	16,000	16,278
7 Broadcom Inc.	3.625%	10/15/24	36,716	38,050
7 Broadcom Inc.	4.250%	4/15/26	28,150	29,882
7 Broadcom Inc.	4.750%	4/15/29	34,500	37,664
Broadridge Financial Solutions Inc.	3.400%	6/27/26	4,400	4,581
Broadridge Financial Solutions Inc.	2.900%	12/1/29	5,000	4,990
Cadence Design Systems Inc.	4.375%	10/15/24	3,992	4,279
Cisco Systems Inc.	2.200%	2/28/21	54,600	54,834
Cisco Systems Inc.	2.900%	3/4/21	1,500	1,518
Cisco Systems Inc.	1.850%	9/20/21	8,675	8,683
Cisco Systems Inc.	3.000%	6/15/22	357	367
Cisco Systems Inc.	2.600%	2/28/23	2,650	2,708
Cisco Systems Inc.	2.200%	9/20/23	9,600	9,685
Cisco Systems Inc.	3.625%	3/4/24	11,595	12,389
Cisco Systems Inc.	3.500%	6/15/25	1,000	1,074
Cisco Systems Inc.	2.950%	2/28/26	3,655	3,837
Cisco Systems Inc.	2.500%	9/20/26	5,525	5,633
Cisco Systems Inc.	5.900%	2/15/39	13,808	19,356
Cisco Systems Inc.	5.500%	1/15/40	28,878	39,325
Citrix Systems Inc.	4.500%	12/1/27	8,000	8,640
Corning Inc.	2.900%	5/15/22	4,775	4,872
Corning Inc.	4.700%	3/15/37	5,511	6,069
Corning Inc.	5.750%	8/15/40	10,031	12,493
Corning Inc.	4.750%	3/15/42	4,600	5,189
Corning Inc.	5.350%	11/15/48	1,150	1,433
Corning Inc.	4.375%	11/15/57	8,950	9,011
Corning Inc.	5.850%	11/15/68	1,445	1,685
7 Dell International LLC / EMC Corp.	4.420%	6/15/21	47,824	49,154
7 Dell International LLC / EMC Corp.	5.450%	6/15/23	40,750	43,415
7 Dell International LLC / EMC Corp.	4.000%	7/15/24	11,950	12,503
7 Dell International LLC / EMC Corp.	6.020%	6/15/26	69,480	79,967
7 Dell International LLC / EMC Corp.	4.900%	10/1/26	10,000	11,002
7 Dell International LLC / EMC Corp.	5.300%	10/1/29	14,175	15,938
7 Dell International LLC / EMC Corp.	8.100%	7/15/36	17,125	22,459
7 Dell International LLC / EMC Corp.	8.350%	7/15/46	23,500	32,207
DXC Technology Co.	4.250%	4/15/24	17,301	18,307
DXC Technology Co.	4.750%	4/15/27	2,500	2,693
Equifax Inc.	2.300%	6/1/21	10,450	10,481
Equifax Inc.	3.600%	8/15/21	1,550	1,583
Equifax Inc.	3.300%	12/15/22	2,200	2,264
Equifax Inc.	3.950%	6/15/23	2,930	3,080
Equifax Inc.	2.600%	12/1/24	2,725	2,738
Equinix Inc.	2.625%	11/18/24	11,000	11,042
Equinix Inc.	2.900%	11/18/26	6,000	6,007
Equinix Inc.	3.200%	11/18/29	11,188	11,221
Fidelity National Information Services Inc.	3.500%	4/15/23	8,411	8,754
Fidelity National Information Services Inc.	3.875%	6/5/24	2,043	2,168
Fidelity National Information Services Inc.	3.000%	8/15/26	26,160	27,011
Fidelity National Information Services Inc.	3.750%	5/21/29	8,348	9,113
Fiserv Inc.	4.750%	6/15/21	550	571
Fiserv Inc.	3.500%	10/1/22	7,367	7,631
Fiserv Inc.	3.800%	10/1/23	14,302	15,076

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Fiserv Inc.	2.750%	7/1/24	25,200	25,634
Fiserv Inc.	3.850%	6/1/25	14,794	15,738
Fiserv Inc.	3.200%	7/1/26	17,000	17,600
Fiserv Inc.	4.200%	10/1/28	5,285	5,826
Fiserv Inc.	3.500%	7/1/29	44,045	46,305
Fiserv Inc.	4.400%	7/1/49	25,275	28,656
Flex Ltd.	5.000%	2/15/23	8,320	8,874
Flex Ltd.	4.875%	6/15/29	7,600	8,250
FLIR Systems Inc.	3.125%	6/15/21	1,590	1,602
Global Payments Inc.	2.650%	2/15/25	19,981	20,081
Global Payments Inc.	3.200%	8/15/29	13,811	14,057
Global Payments Inc.	4.150%	8/15/49	8,500	9,073
Hewlett Packard Enterprise Co.	3.600%	10/15/20	44,503	44,987
Hewlett Packard Enterprise Co.	3.500%	10/5/21	3,220	3,295
Hewlett Packard Enterprise Co.	4.400%	10/15/22	23,155	24,439
Hewlett Packard Enterprise Co.	2.250%	4/1/23	4,900	4,898
Hewlett Packard Enterprise Co.	4.900%	10/15/25	29,125	32,284
Hewlett Packard Enterprise Co.	6.200%	10/15/35	8,718	10,436
Hewlett Packard Enterprise Co.	6.350%	10/15/45	17,450	21,028
HP Inc.	3.750%	12/1/20	1,389	1,411
HP Inc.	4.300%	6/1/21	8,000	8,230
HP Inc.	4.050%	9/15/22	1,875	1,958
HP Inc.	6.000%	9/15/41	10,304	11,359
IBM Credit LLC	3.450%	11/30/20	5,625	5,711
IBM Credit LLC	1.800%	1/20/21	7,620	7,609
IBM Credit LLC	2.650%	2/5/21	20,100	20,252
IBM Credit LLC	3.600%	11/30/21	9,965	10,292
IBM Credit LLC	2.200%	9/8/22	8,450	8,508
IBM Credit LLC	3.000%	2/6/23	10,460	10,759
Intel Corp.	1.700%	5/19/21	10,575	10,555
Intel Corp.	3.300%	10/1/21	17,717	18,173
Intel Corp.	3.100%	7/29/22	14,871	15,340
Intel Corp.	2.700%	12/15/22	23,852	24,432
Intel Corp.	2.875%	5/11/24	14,690	15,236
Intel Corp.	3.700%	7/29/25	44,721	48,315
Intel Corp.	2.600%	5/19/26	8,863	9,064
Intel Corp.	2.450%	11/15/29	16,000	15,908
Intel Corp.	4.000%	12/15/32	6,275	7,267
Intel Corp.	4.800%	10/1/41	9,681	11,979
Intel Corp.	4.900%	7/29/45	1,143	1,461
Intel Corp.	4.100%	5/19/46	14,025	16,123
Intel Corp.	4.100%	5/11/47	13,061	14,962
Intel Corp.	3.734%	12/8/47	38,909	42,518
Intel Corp.	3.250%	11/15/49	15,450	15,471
International Business Machines Corp.	2.250%	2/19/21	16,325	16,395
International Business Machines Corp.	2.800%	5/13/21	16,950	17,173
International Business Machines Corp.	2.900%	11/1/21	3,960	4,033
International Business Machines Corp.	2.500%	1/27/22	11,060	11,191
International Business Machines Corp.	2.850%	5/13/22	30,450	31,107
International Business Machines Corp.	1.875%	8/1/22	3,953	3,954
International Business Machines Corp.	2.875%	11/9/22	22,685	23,265
International Business Machines Corp.	3.375%	8/1/23	19,255	20,140
International Business Machines Corp.	3.625%	2/12/24	22,975	24,312
International Business Machines Corp.	3.000%	5/15/24	38,250	39,606
International Business Machines Corp.	7.000%	10/30/25	5,815	7,255
International Business Machines Corp.	3.450%	2/19/26	12,567	13,371
International Business Machines Corp.	3.300%	5/15/26	45,000	47,406
International Business Machines Corp.	3.300%	1/27/27	1,500	1,588
International Business Machines Corp.	6.220%	8/1/27	5,550	6,913
International Business Machines Corp.	6.500%	1/15/28	1,520	1,923
International Business Machines Corp.	3.500%	5/15/29	40,100	43,039
International Business Machines Corp.	5.875%	11/29/32	6,026	7,953
International Business Machines Corp.	4.150%	5/15/39	25,250	28,359
International Business Machines Corp.	5.600%	11/30/39	9,685	12,614

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
International Business Machines Corp.	4.000%	6/20/42	22,765	25,095
International Business Machines Corp.	4.250%	5/15/49	42,165	47,952
Jabil Inc.	5.625%	12/15/20	2,300	2,366
Jabil Inc.	4.700%	9/15/22	500	529
Jabil Inc.	3.950%	1/12/28	5,190	5,325
Juniper Networks Inc.	4.350%	6/15/25	10,000	10,641
Juniper Networks Inc.	3.750%	8/15/29	8,575	8,920
Juniper Networks Inc.	5.950%	3/15/41	5,051	5,682
Keysight Technologies Inc.	4.550%	10/30/24	12,352	13,419
Keysight Technologies Inc.	4.600%	4/6/27	7,300	8,092
Keysight Technologies Inc.	3.000%	10/30/29	1,500	1,503
KLA Corp.	4.125%	11/1/21	10,535	10,889
KLA Corp.	4.650%	11/1/24	17,405	19,076
KLA Corp.	4.100%	3/15/29	18,510	20,265
KLA Corp.	5.000%	3/15/49	5,310	6,495
Lam Research Corp.	2.800%	6/15/21	8,350	8,442
Lam Research Corp.	3.800%	3/15/25	5,500	5,850
Lam Research Corp.	3.750%	3/15/26	12,925	13,843
Lam Research Corp.	4.000%	3/15/29	11,150	12,256
Lam Research Corp.	4.875%	3/15/49	14,175	17,681
Marvell Technology Group Ltd.	4.200%	6/22/23	5,750	6,038
Marvell Technology Group Ltd.	4.875%	6/22/28	5,525	6,091
Maxim Integrated Products Inc.	3.375%	3/15/23	5,200	5,335
Maxim Integrated Products Inc.	3.450%	6/15/27	5,400	5,564
Microchip Technology Inc.	3.922%	6/1/21	6,000	6,130
Microchip Technology Inc.	4.333%	6/1/23	5,000	5,283
Micron Technology Inc.	4.640%	2/6/24	4,800	5,190
Micron Technology Inc.	4.975%	2/6/26	6,650	7,365
Micron Technology Inc.	4.185%	2/15/27	10,930	11,668
Micron Technology Inc.	5.327%	2/6/29	9,425	10,756
Micron Technology Inc.	4.663%	2/15/30	4,300	4,730
Microsoft Corp.	2.000%	11/3/20	52,013	52,118
Microsoft Corp.	4.000%	2/8/21	6,025	6,178
Microsoft Corp.	1.550%	8/8/21	30,395	30,335
Microsoft Corp.	2.400%	2/6/22	31,721	32,172
Microsoft Corp.	2.375%	2/12/22	19,292	19,554
Microsoft Corp.	2.650%	11/3/22	11,530	11,800
Microsoft Corp.	2.375%	5/1/23	12,848	13,067
Microsoft Corp.	2.000%	8/8/23	23,472	23,602
Microsoft Corp.	3.625%	12/15/23	2,000	2,128
Microsoft Corp.	2.875%	2/6/24	26,200	27,165
Microsoft Corp.	2.700%	2/12/25	13,916	14,383
Microsoft Corp.	3.125%	11/3/25	32,217	34,052
Microsoft Corp.	2.400%	8/8/26	48,869	49,360
Microsoft Corp.	3.300%	2/6/27	24,515	26,168
Microsoft Corp.	3.500%	2/12/35	19,543	21,497
Microsoft Corp.	4.200%	11/3/35	15,985	18,855
Microsoft Corp.	3.450%	8/8/36	36,676	40,097
Microsoft Corp.	4.100%	2/6/37	26,625	31,365
Microsoft Corp.	4.500%	10/1/40	15,397	19,075
Microsoft Corp.	3.500%	11/15/42	29,340	31,858
Microsoft Corp.	3.750%	5/1/43	7,006	7,742
Microsoft Corp.	4.875%	12/15/43	13,757	17,946
Microsoft Corp.	3.750%	2/12/45	29,275	33,222
Microsoft Corp.	4.450%	11/3/45	47,045	58,602
Microsoft Corp.	3.700%	8/8/46	52,862	59,649
Microsoft Corp.	4.250%	2/6/47	35,300	43,081
Microsoft Corp.	4.000%	2/12/55	33,008	39,012
Microsoft Corp.	4.750%	11/3/55	775	1,037
Microsoft Corp.	3.950%	8/8/56	15,375	18,186
Microsoft Corp.	4.500%	2/6/57	20,899	27,051
Motorola Solutions Inc.	3.750%	5/15/22	4,698	4,852
Motorola Solutions Inc.	3.500%	3/1/23	11,265	11,614
Motorola Solutions Inc.	4.000%	9/1/24	11,035	11,672

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Motorola Solutions Inc.	4.600%	2/23/28	8,550	9,248
Motorola Solutions Inc.	5.500%	9/1/44	4,550	4,994
NetApp Inc.	3.300%	9/29/24	4,450	4,601
NVIDIA Corp.	2.200%	9/16/21	11,850	11,898
NVIDIA Corp.	3.200%	9/16/26	10,790	11,281
7 NXP BV / NXP Funding LLC	4.875%	3/1/24	11,400	12,383
7 NXP BV / NXP Funding LLC	5.350%	3/1/26	12,941	14,526
7 NXP BV / NXP Funding LLC	5.550%	12/1/28	10,550	12,330
7 NXP BV / NXP Funding LLC / NXP USA Inc.	3.875%	6/18/26	2,900	3,067
7 NXP BV / NXP Funding LLC / NXP USA Inc.	4.300%	6/18/29	22,800	24,624
Oracle Corp.	2.800%	7/8/21	11,643	11,810
Oracle Corp.	1.900%	9/15/21	62,638	62,717
Oracle Corp.	2.500%	5/15/22	19,453	19,730
Oracle Corp.	2.500%	10/15/22	13,669	13,896
Oracle Corp.	2.625%	2/15/23	12,661	12,906
Oracle Corp.	2.400%	9/15/23	28,266	28,720
Oracle Corp.	3.400%	7/8/24	37,835	39,914
Oracle Corp.	2.950%	11/15/24	24,920	25,835
Oracle Corp.	2.950%	5/15/25	33,437	34,753
Oracle Corp.	2.650%	7/15/26	62,448	63,746
Oracle Corp.	3.250%	11/15/27	5,000	5,286
Oracle Corp.	3.250%	5/15/30	5,170	5,486
Oracle Corp.	4.300%	7/8/34	20,495	23,929
Oracle Corp.	3.900%	5/15/35	6,647	7,393
Oracle Corp.	3.850%	7/15/36	23,705	25,947
Oracle Corp.	3.800%	11/15/37	18,974	20,662
Oracle Corp.	6.125%	7/8/39	5,000	6,989
Oracle Corp.	5.375%	7/15/40	37,455	48,540
Oracle Corp.	4.500%	7/8/44	20,538	24,221
Oracle Corp.	4.125%	5/15/45	24,825	27,898
Oracle Corp.	4.000%	7/15/46	27,710	30,732
Oracle Corp.	4.000%	11/15/47	25,050	27,975
Oracle Corp.	4.375%	5/15/55	13,477	15,935
PayPal Holdings Inc.	2.200%	9/26/22	11,150	11,213
PayPal Holdings Inc.	2.400%	10/1/24	14,000	14,136
PayPal Holdings Inc.	2.650%	10/1/26	14,350	14,539
PayPal Holdings Inc.	2.850%	10/1/29	18,540	18,578
QUALCOMM Inc.	3.000%	5/20/22	22,225	22,763
QUALCOMM Inc.	2.600%	1/30/23	22,075	22,461
QUALCOMM Inc.	2.900%	5/20/24	17,320	17,847
QUALCOMM Inc.	3.450%	5/20/25	26,800	28,251
QUALCOMM Inc.	3.250%	5/20/27	19,400	20,312
QUALCOMM Inc.	4.650%	5/20/35	9,826	11,626
QUALCOMM Inc.	4.800%	5/20/45	15,637	19,116
QUALCOMM Inc.	4.300%	5/20/47	17,365	19,920
salesforce.com Inc.	3.250%	4/11/23	13,250	13,756
salesforce.com Inc.	3.700%	4/11/28	16,000	17,543
Seagate HDD Cayman	4.250%	3/1/22	1,133	1,170
Seagate HDD Cayman	4.750%	6/1/23	2,503	2,650
Seagate HDD Cayman	4.875%	3/1/24	9,125	9,707
Seagate HDD Cayman	4.750%	1/1/25	6,348	6,737
Seagate HDD Cayman	4.875%	6/1/27	7,045	7,468
Seagate HDD Cayman	5.750%	12/1/34	7,105	7,478
Tech Data Corp.	3.700%	2/15/22	7,735	7,893
Tech Data Corp.	4.950%	2/15/27	5,000	5,148
Texas Instruments Inc.	2.750%	3/12/21	8,025	8,112
Texas Instruments Inc.	1.850%	5/15/22	5,700	5,706
Texas Instruments Inc.	2.625%	5/15/24	3,550	3,638
Texas Instruments Inc.	2.900%	11/3/27	7,125	7,440
Texas Instruments Inc.	2.250%	9/4/29	9,500	9,355
Texas Instruments Inc.	3.875%	3/15/39	8,850	9,948
Texas Instruments Inc.	4.150%	5/15/48	15,650	18,493
Total System Services Inc.	3.800%	4/1/21	9,645	9,824
Total System Services Inc.	3.750%	6/1/23	4,448	4,642

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Total System Services Inc.	4.000%	6/1/23	7,638	8,039
Total System Services Inc.	4.800%	4/1/26	8,998	8,999
Total System Services Inc.	4.450%	6/1/28	3,000	3,267
Trimble Inc.	4.150%	6/15/23	1,400	1,477
Trimble Inc.	4.750%	12/1/24	5,796	6,279
Trimble Inc.	4.900%	6/15/28	4,000	4,361
Tyco Electronics Group SA	3.500%	2/3/22	2,200	2,264
Tyco Electronics Group SA	3.450%	8/1/24	5,050	5,264
Tyco Electronics Group SA	3.700%	2/15/26	1,000	1,055
Tyco Electronics Group SA	3.125%	8/15/27	12,120	12,426
Tyco Electronics Group SA	7.125%	10/1/37	7,700	11,315
Verisk Analytics Inc.	5.800%	5/1/21	4,650	4,869
Verisk Analytics Inc.	4.125%	9/12/22	6,015	6,288
Verisk Analytics Inc.	4.000%	6/15/25	10,327	11,106
Verisk Analytics Inc.	4.125%	3/15/29	7,960	8,686
Verisk Analytics Inc.	5.500%	6/15/45	9,650	11,889
VMware Inc.	2.300%	8/21/20	13,025	13,042
VMware Inc.	2.950%	8/21/22	25,865	26,344
VMware Inc.	3.900%	8/21/27	13,249	13,820
Xilinx Inc.	3.000%	3/15/21	10,700	10,823
Xilinx Inc.	2.950%	6/1/24	8,225	8,441
Transportation (0.7%)				
4 American Airlines 2011-1 Class A Pass Through Trust	5.250%	7/31/22	559	573
4 American Airlines 2013-1 Class A Pass Through Trust	4.000%	1/15/27	708	744
4 American Airlines 2013-2 Class A Pass Through Trust	4.950%	7/15/24	4,941	5,167
4 American Airlines 2014-1 Class A Pass Through Trust	3.700%	4/1/28	2,652	2,770
4 American Airlines 2015-1 Class A Pass Through Trust	3.375%	11/1/28	2,274	2,332
4 American Airlines 2015-1 Class B Pass Through Trust	3.700%	11/1/24	1,554	1,572
4 American Airlines 2015-2 Class AA Pass Through Trust	3.600%	9/22/27	893	937
4 American Airlines 2016-1 Class A Pass Through Trust	4.100%	1/15/28	2,892	3,054
4 American Airlines 2016-1 Class AA Pass Through Trust	3.575%	1/15/28	3,063	3,211
4 American Airlines 2016-2 Class A Pass Through Trust	3.650%	6/15/28	5,725	5,907
4 American Airlines 2016-2 Class AA Pass Through Trust	3.200%	12/15/29	8,887	9,157
4 American Airlines 2016-3 Class A Pass Through Trust	3.250%	4/15/30	2,005	2,056
4 American Airlines 2016-3 Class AA Pass Through Trust	3.000%	10/15/28	5,231	5,321
4 American Airlines 2017-1 Class AA Pass Through Trust	3.650%	8/15/30	2,234	2,341
4 American Airlines 2017-1B Class B Pass Through Trust	4.950%	2/15/25	1,180	1,241
4 American Airlines 2017-2 Class AA Pass Through Trust	3.350%	10/15/29	1,838	1,873
4 American Airlines 2019-1 Class AA Pass Through Trust	3.150%	8/15/33	5,250	5,329
Burlington Northern Santa Fe LLC	4.100%	6/1/21	700	719
Burlington Northern Santa Fe LLC	3.450%	9/15/21	9,950	10,178
Burlington Northern Santa Fe LLC	3.050%	3/15/22	5,445	5,565
Burlington Northern Santa Fe LLC	3.050%	9/1/22	7,041	7,224
Burlington Northern Santa Fe LLC	3.000%	3/15/23	9,306	9,562
Burlington Northern Santa Fe LLC	3.850%	9/1/23	7,701	8,177
Burlington Northern Santa Fe LLC	3.750%	4/1/24	9,442	10,080
Burlington Northern Santa Fe LLC	3.400%	9/1/24	10,903	11,525
Burlington Northern Santa Fe LLC	3.000%	4/1/25	11,585	12,054
Burlington Northern Santa Fe LLC	3.650%	9/1/25	6,403	6,880
Burlington Northern Santa Fe LLC	7.000%	12/15/25	1,131	1,422
Burlington Northern Santa Fe LLC	3.250%	6/15/27	8,755	9,352
Burlington Northern Santa Fe LLC	6.200%	8/15/36	3,300	4,563
Burlington Northern Santa Fe LLC	6.150%	5/1/37	3,211	4,509
Burlington Northern Santa Fe LLC	5.750%	5/1/40	9,310	12,573
Burlington Northern Santa Fe LLC	5.050%	3/1/41	7,300	9,067
Burlington Northern Santa Fe LLC	5.400%	6/1/41	10,805	13,925
Burlington Northern Santa Fe LLC	4.950%	9/15/41	4,350	5,321
Burlington Northern Santa Fe LLC	4.400%	3/15/42	6,956	8,035
Burlington Northern Santa Fe LLC	4.375%	9/1/42	11,196	13,002
Burlington Northern Santa Fe LLC	4.450%	3/15/43	14,960	17,412
Burlington Northern Santa Fe LLC	5.150%	9/1/43	4,650	5,927
Burlington Northern Santa Fe LLC	4.900%	4/1/44	8,131	10,062
Burlington Northern Santa Fe LLC	4.550%	9/1/44	10,702	12,758

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Burlington Northern Santa Fe LLC	4.150%	4/1/45	9,484	10,899
Burlington Northern Santa Fe LLC	4.700%	9/1/45	7,540	9,184
Burlington Northern Santa Fe LLC	3.900%	8/1/46	12,208	13,361
Burlington Northern Santa Fe LLC	4.125%	6/15/47	12,940	14,620
Burlington Northern Santa Fe LLC	4.050%	6/15/48	6,975	7,860
Burlington Northern Santa Fe LLC	4.150%	12/15/48	8,225	9,388
Burlington Northern Santa Fe LLC	3.550%	2/15/50	12,075	12,521
Canadian National Railway Co.	2.850%	12/15/21	2,410	2,443
Canadian National Railway Co.	2.950%	11/21/24	9,219	9,456
Canadian National Railway Co.	2.750%	3/1/26	6,967	7,110
Canadian National Railway Co.	6.900%	7/15/28	2,050	2,711
Canadian National Railway Co.	6.250%	8/1/34	1,420	1,960
Canadian National Railway Co.	6.200%	6/1/36	4,418	6,101
Canadian National Railway Co.	6.375%	11/15/37	2,568	3,663
Canadian National Railway Co.	3.200%	8/2/46	2,300	2,338
Canadian National Railway Co.	3.650%	2/3/48	11,685	12,748
Canadian National Railway Co.	4.450%	1/20/49	100	123
Canadian Pacific Railway Co.	9.450%	8/1/21	1,000	1,108
Canadian Pacific Railway Co.	4.500%	1/15/22	5,500	5,760
Canadian Pacific Railway Co.	4.450%	3/15/23	6,303	6,686
Canadian Pacific Railway Co.	2.900%	2/1/25	7,022	7,192
Canadian Pacific Railway Co.	7.125%	10/15/31	2,910	4,034
Canadian Pacific Railway Co.	5.750%	3/15/33	375	470
Canadian Pacific Railway Co.	4.800%	9/15/35	2,464	2,934
Canadian Pacific Railway Co.	5.950%	5/15/37	14,454	19,147
Canadian Pacific Railway Co.	5.750%	1/15/42	13,745	18,262
Canadian Pacific Railway Co.	4.800%	8/1/45	500	624
Canadian Pacific Railway Co.	6.125%	9/15/15	3,350	4,880
CH Robinson Worldwide Inc.	4.200%	4/15/28	4,192	4,577
4 Continental Airlines 2007-1 Class A Pass Through Trust	5.983%	10/19/23	2,485	2,615
4 Continental Airlines 2010-1 Class A Pass Through Trust	4.750%	7/12/22	2,754	2,813
4 Continental Airlines 2012-1 Class A Pass Through Trust	4.150%	10/11/25	5,366	5,612
4 Continental Airlines 2012-2 Class A Pass Through Trust	4.000%	4/29/26	943	994
CSX Corp.	4.250%	6/1/21	4,465	4,579
CSX Corp.	3.700%	11/1/23	5,600	5,919
CSX Corp.	3.400%	8/1/24	3,500	3,684
CSX Corp.	3.350%	11/1/25	10,090	10,675
CSX Corp.	2.600%	11/1/26	6,490	6,585
CSX Corp.	3.250%	6/1/27	9,589	10,058
CSX Corp.	3.800%	3/1/28	10,585	11,514
CSX Corp.	4.250%	3/15/29	16,808	18,871
CSX Corp.	2.400%	2/15/30	4,500	4,393
CSX Corp.	6.000%	10/1/36	6,794	8,829
CSX Corp.	6.150%	5/1/37	3,867	5,121
CSX Corp.	6.220%	4/30/40	7,850	10,649
CSX Corp.	5.500%	4/15/41	8,687	10,907
CSX Corp.	4.750%	5/30/42	6,755	7,907
CSX Corp.	4.400%	3/1/43	313	349
CSX Corp.	4.100%	3/15/44	7,150	7,761
CSX Corp.	3.800%	11/1/46	4,800	4,975
CSX Corp.	4.300%	3/1/48	8,850	9,947
CSX Corp.	4.750%	11/15/48	5,175	6,255
CSX Corp.	4.500%	3/15/49	11,550	13,383
CSX Corp.	3.350%	9/15/49	7,150	7,035
CSX Corp.	3.950%	5/1/50	6,160	6,646
CSX Corp.	4.500%	8/1/54	275	315
CSX Corp.	4.250%	11/1/66	8,695	9,292
CSX Corp.	4.650%	3/1/68	9,075	10,346
4 Delta Air Lines 2007-1 Class A Pass Through Trust	6.821%	2/10/24	3,461	3,770
4 Delta Air Lines 2015-1 Class AA Pass Through Trust	3.625%	7/30/27	3,266	3,447
4 Delta Air Lines 2019-1 Class AA Pass Through Trust	3.204%	4/25/24	6,000	6,232
Delta Air Lines Inc.	2.600%	12/4/20	6,775	6,795
Delta Air Lines Inc.	3.400%	4/19/21	6,450	6,527
Delta Air Lines Inc.	3.625%	3/15/22	9,975	10,217

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Delta Air Lines Inc.	3.800%	4/19/23	7,725	8,013
Delta Air Lines Inc.	2.900%	10/28/24	7,000	7,017
Delta Air Lines Inc.	4.375%	4/19/28	6,975	7,315
Delta Air Lines Inc.	3.750%	10/28/29	5,000	4,978
FedEx Corp.	3.400%	1/14/22	1,000	1,027
FedEx Corp.	2.625%	8/1/22	5,865	5,950
FedEx Corp.	4.000%	1/15/24	6,126	6,548
FedEx Corp.	3.200%	2/1/25	7,364	7,631
FedEx Corp.	3.250%	4/1/26	7,585	7,862
FedEx Corp.	3.300%	3/15/27	5,950	6,113
FedEx Corp.	3.400%	2/15/28	7,590	7,712
FedEx Corp.	4.900%	1/15/34	1,762	1,992
FedEx Corp.	3.900%	2/1/35	8,016	8,095
FedEx Corp.	3.875%	8/1/42	3,420	3,287
FedEx Corp.	4.100%	4/15/43	5,870	5,738
FedEx Corp.	5.100%	1/15/44	6,795	7,437
FedEx Corp.	4.100%	2/1/45	1,700	1,635
FedEx Corp.	4.750%	11/15/45	18,965	19,962
FedEx Corp.	4.550%	4/1/46	10,930	11,170
FedEx Corp.	4.400%	1/15/47	8,830	8,874
FedEx Corp.	4.050%	2/15/48	21,410	20,548
FedEx Corp.	4.950%	10/17/48	8,250	8,965
FedEx Corp.	4.500%	2/1/65	1,124	1,012
JB Hunt Transport Services Inc.	3.300%	8/15/22	4,100	4,218
JB Hunt Transport Services Inc.	3.875%	3/1/26	3,875	4,138
4 JetBlue 2019-1 Class AA Pass Through Trust	2.750%	5/15/32	10,260	10,339
Kansas City Southern	3.000%	5/15/23	7,866	8,037
Kansas City Southern	2.875%	11/15/29	5,735	5,712
Kansas City Southern	4.300%	5/15/43	5,390	5,862
Kansas City Southern	4.950%	8/15/45	9,025	10,582
Kansas City Southern	4.700%	5/1/48	12,600	14,569
Kirby Corp.	4.200%	3/1/28	22,676	23,903
4 Latam Airlines 2015-1 Pass Through Trust A	4.200%	8/15/29	2,326	2,399
Norfolk Southern Corp.	3.250%	12/1/21	5,400	5,519
Norfolk Southern Corp.	3.000%	4/1/22	10,073	10,293
Norfolk Southern Corp.	2.903%	2/15/23	6,903	7,052
Norfolk Southern Corp.	3.850%	1/15/24	3,575	3,788
Norfolk Southern Corp.	5.590%	5/17/25	2,302	2,658
Norfolk Southern Corp.	3.650%	8/1/25	1,775	1,893
Norfolk Southern Corp.	2.900%	6/15/26	2,405	2,472
Norfolk Southern Corp.	7.800%	5/15/27	2,800	3,677
Norfolk Southern Corp.	3.150%	6/1/27	6,070	6,322
Norfolk Southern Corp.	3.800%	8/1/28	8,290	9,096
Norfolk Southern Corp.	2.550%	11/1/29	9,200	9,134
Norfolk Southern Corp.	7.050%	5/1/37	2,000	2,797
Norfolk Southern Corp.	4.837%	10/1/41	20,661	24,456
Norfolk Southern Corp.	3.950%	10/1/42	478	506
Norfolk Southern Corp.	4.450%	6/15/45	5,515	6,321
Norfolk Southern Corp.	4.650%	1/15/46	6,910	8,137
Norfolk Southern Corp.	3.942%	11/1/47	2,050	2,196
Norfolk Southern Corp.	4.150%	2/28/48	2,810	3,170
Norfolk Southern Corp.	4.100%	5/15/49	4,550	4,999
Norfolk Southern Corp.	3.400%	11/1/49	2,955	2,921
Norfolk Southern Corp.	4.050%	8/15/52	19,253	21,124
Norfolk Southern Corp.	6.000%	3/15/05	972	1,282
Norfolk Southern Corp.	5.100%	8/1/18	6,893	8,110
Ryder System Inc.	3.500%	6/1/21	6,640	6,768
Ryder System Inc.	2.875%	6/1/22	3,000	3,053
Ryder System Inc.	2.500%	9/1/22	400	402
Ryder System Inc.	3.400%	3/1/23	4,505	4,643
Ryder System Inc.	3.750%	6/9/23	13,715	14,313
Ryder System Inc.	3.650%	3/18/24	12,000	12,597
Ryder System Inc.	2.500%	9/1/24	5,000	5,021
Ryder System Inc.	2.900%	12/1/26	2,000	2,012

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Southwest Airlines Co.	2.750%	11/16/22	950	963
	Southwest Airlines Co.	3.000%	11/15/26	5,350	5,465
	Southwest Airlines Co.	3.450%	11/16/27	3,460	3,621
4	Southwest Airlines Co. 2007-1 Pass Through Trust	6.150%	2/1/24	743	782
4	Spirit Airlines Class A Pass Through Certificates Series 2015-1	4.100%	10/1/29	1,530	1,594
	Union Pacific Corp.	4.000%	2/1/21	6,303	6,409
	Union Pacific Corp.	3.200%	6/8/21	14,025	14,265
	Union Pacific Corp.	2.950%	3/1/22	5,750	5,873
	Union Pacific Corp.	4.163%	7/15/22	13,508	14,193
	Union Pacific Corp.	2.750%	4/15/23	1,930	1,965
	Union Pacific Corp.	3.500%	6/8/23	13,100	13,708
	Union Pacific Corp.	3.646%	2/15/24	6,620	6,968
	Union Pacific Corp.	3.150%	3/1/24	2,300	2,389
	Union Pacific Corp.	3.750%	3/15/24	2,538	2,684
	Union Pacific Corp.	3.250%	1/15/25	3,129	3,261
	Union Pacific Corp.	3.750%	7/15/25	9,900	10,602
	Union Pacific Corp.	3.250%	8/15/25	12,580	13,243
	Union Pacific Corp.	2.750%	3/1/26	15,085	15,404
	Union Pacific Corp.	3.000%	4/15/27	1,000	1,042
	Union Pacific Corp.	3.950%	9/10/28	19,505	21,495
	Union Pacific Corp.	3.700%	3/1/29	7,700	8,384
	Union Pacific Corp.	3.375%	2/1/35	7,200	7,423
	Union Pacific Corp.	3.600%	9/15/37	14,300	14,900
	Union Pacific Corp.	4.375%	9/10/38	7,205	8,219
	Union Pacific Corp.	4.250%	4/15/43	1,831	2,028
	Union Pacific Corp.	4.150%	1/15/45	1,550	1,698
	Union Pacific Corp.	4.050%	11/15/45	5,182	5,593
	Union Pacific Corp.	4.050%	3/1/46	2,900	3,158
	Union Pacific Corp.	3.350%	8/15/46	6,015	5,875
	Union Pacific Corp.	4.300%	3/1/49	9,150	10,467
	Union Pacific Corp.	3.799%	10/1/51	18,667	19,798
	Union Pacific Corp.	3.875%	2/1/55	9,700	10,150
	Union Pacific Corp.	3.950%	8/15/59	2,250	2,356
7	Union Pacific Corp.	3.839%	3/20/60	15,414	15,421
	Union Pacific Corp.	4.375%	11/15/65	10,616	11,640
	Union Pacific Corp.	4.100%	9/15/67	6,915	7,123
4	Union Pacific Railroad Co. 2007-3 Pass Through Trust	6.176%	1/2/31	682	798
4	United Airlines 2013-1 Class A Pass Through Trust	4.300%	2/15/27	2,070	2,218
4	United Airlines 2014-1 Class A Pass Through Trust	4.000%	10/11/27	3,159	3,340
4	United Airlines 2014-2 Class A Pass Through Trust	3.750%	3/3/28	1,141	1,199
4	United Airlines 2015-1 Class A Pass Through Trust	3.700%	6/1/24	2,940	3,008
4	United Airlines 2015-1 Class AA Pass Through Trust	3.450%	12/1/27	3,842	3,962
4	United Airlines 2016-1 Class A Pass Through Trust	3.450%	1/7/30	3,095	3,177
4	United Airlines 2016-1 Class AA Pass Through Trust	3.100%	7/7/28	27,250	27,833
4	United Airlines 2016-2 Class A Pass Through Trust	3.100%	10/7/28	2,526	2,556
4	United Airlines 2016-2 Class AA Pass Through Trust	2.875%	10/7/28	4,494	4,551
4	United Airlines 2019-1 Class AA Pass Through Trust	4.150%	8/25/31	9,325	10,064
4	United Airlines 2019-2 Class AA Pass Through Trust	2.700%	11/1/33	6,200	6,195
	United Parcel Service Inc.	3.125%	1/15/21	9,599	9,723
	United Parcel Service Inc.	2.050%	4/1/21	8,175	8,196
	United Parcel Service Inc.	2.350%	5/16/22	5,672	5,735
	United Parcel Service Inc.	2.450%	10/1/22	9,408	9,555
	United Parcel Service Inc.	2.500%	4/1/23	8,354	8,485
	United Parcel Service Inc.	2.800%	11/15/24	9,955	10,266
	United Parcel Service Inc.	2.400%	11/15/26	7,475	7,537
	United Parcel Service Inc.	3.050%	11/15/27	20,025	21,023
	United Parcel Service Inc.	3.400%	3/15/29	5,300	5,674
	United Parcel Service Inc.	2.500%	9/1/29	5,000	4,988
	United Parcel Service Inc.	6.200%	1/15/38	16,821	23,603
	United Parcel Service Inc.	4.875%	11/15/40	5,267	6,399
	United Parcel Service Inc.	3.625%	10/1/42	4,555	4,708
	United Parcel Service Inc.	3.400%	11/15/46	4,240	4,237
	United Parcel Service Inc.	3.750%	11/15/47	12,950	13,886

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United Parcel Service Inc.	4.250%	3/15/49	7,450	8,616
United Parcel Service Inc.	3.400%	9/1/49	8,050	8,154
United Parcel Service of America Inc.	8.375%	4/1/30	1,563	2,204
⁴ US Airways 2012-1 Class A Pass Through Trust	5.900%	4/1/26	878	969
⁴ US Airways 2012-2 Class A Pass Through Trust	4.625%	12/3/26	531	570
⁴ US Airways 2013-1 Class A Pass Through Trust	3.950%	5/15/27	538	563
				40,658,989

Utilities (2.0%)

Electric (1.8%)

AEP Texas Inc.	2.400%	10/1/22	4,060	4,089
AEP Texas Inc.	3.950%	6/1/28	10,450	11,378
AEP Texas Inc.	3.800%	10/1/47	4,450	4,654
AEP Texas Inc.	3.450%	1/15/50	5,000	4,995
AEP Transmission Co. LLC	3.100%	12/1/26	3,265	3,365
AEP Transmission Co. LLC	4.000%	12/1/46	5,490	6,058
AEP Transmission Co. LLC	3.750%	12/1/47	6,500	6,965
AEP Transmission Co. LLC	4.250%	9/15/48	3,575	4,099
AEP Transmission Co. LLC	3.800%	6/15/49	5,000	5,352
AEP Transmission Co. LLC	3.150%	9/15/49	4,690	4,543
Alabama Power Co.	2.450%	3/30/22	7,950	8,049
Alabama Power Co.	3.550%	12/1/23	9,021	9,503
Alabama Power Co.	6.125%	5/15/38	775	1,045
Alabama Power Co.	6.000%	3/1/39	658	913
Alabama Power Co.	3.850%	12/1/42	2,795	2,972
Alabama Power Co.	4.150%	8/15/44	4,750	5,277
Alabama Power Co.	3.750%	3/1/45	3,970	4,163
Alabama Power Co.	4.300%	1/2/46	14,654	16,677
Alabama Power Co.	3.700%	12/1/47	6,200	6,496
Alabama Power Co.	4.300%	7/15/48	6,975	8,035
Alabama Power Co.	3.450%	10/1/49	7,450	7,623
Ameren Corp.	3.650%	2/15/26	4,140	4,328
Ameren Illinois Co.	2.700%	9/1/22	13,076	13,303
Ameren Illinois Co.	3.250%	3/1/25	2,335	2,442
Ameren Illinois Co.	3.800%	5/15/28	6,020	6,560
Ameren Illinois Co.	4.150%	3/15/46	2,875	3,270
Ameren Illinois Co.	3.700%	12/1/47	7,165	7,592
Ameren Illinois Co.	4.500%	3/15/49	5,950	7,307
American Electric Power Co. Inc.	3.650%	12/1/21	4,675	4,818
American Electric Power Co. Inc.	2.950%	12/15/22	5,431	5,545
American Electric Power Co. Inc.	3.200%	11/13/27	250	256
American Electric Power Co. Inc.	4.300%	12/1/28	6,250	6,927
Appalachian Power Co.	4.600%	3/30/21	5,822	5,975
Appalachian Power Co.	3.400%	6/1/25	3,350	3,508
Appalachian Power Co.	3.300%	6/1/27	5,325	5,517
Appalachian Power Co.	7.000%	4/1/38	585	819
Appalachian Power Co.	4.400%	5/15/44	1,625	1,826
Appalachian Power Co.	4.450%	6/1/45	6,025	6,890
Appalachian Power Co.	4.500%	3/1/49	12,670	14,694
Arizona Public Service Co.	3.150%	5/15/25	5,050	5,236
Arizona Public Service Co.	2.950%	9/15/27	1,000	1,024
Arizona Public Service Co.	5.050%	9/1/41	85	103
Arizona Public Service Co.	4.500%	4/1/42	8,888	10,224
Arizona Public Service Co.	4.350%	11/15/45	1,150	1,304
Arizona Public Service Co.	3.750%	5/15/46	10,550	10,970
Arizona Public Service Co.	4.200%	8/15/48	500	556
Arizona Public Service Co.	4.250%	3/1/49	5,800	6,546
Arizona Public Service Co.	3.500%	12/1/49	3,300	3,437
Avangrid Inc.	3.150%	12/1/24	8,658	8,925
Avangrid Inc.	3.800%	6/1/29	10,115	10,698
Avista Corp.	4.350%	6/1/48	4,195	4,744
Baltimore Gas & Electric Co.	3.500%	11/15/21	2,738	2,811
Baltimore Gas & Electric Co.	3.350%	7/1/23	7,030	7,292
Baltimore Gas & Electric Co.	2.400%	8/15/26	3,790	3,802

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Baltimore Gas & Electric Co.	6.350%	10/1/36	683	941
Baltimore Gas & Electric Co.	3.500%	8/15/46	7,765	7,929
Baltimore Gas & Electric Co.	3.750%	8/15/47	5,500	5,864
Baltimore Gas & Electric Co.	4.250%	9/15/48	3,350	3,878
Baltimore Gas & Electric Co.	3.200%	9/15/49	6,645	6,501
Berkshire Hathaway Energy Co.	2.375%	1/15/21	6,100	6,120
Berkshire Hathaway Energy Co.	2.800%	1/15/23	5,575	5,685
Berkshire Hathaway Energy Co.	3.750%	11/15/23	8,169	8,622
Berkshire Hathaway Energy Co.	3.500%	2/1/25	7,161	7,553
Berkshire Hathaway Energy Co.	3.250%	4/15/28	4,075	4,251
Berkshire Hathaway Energy Co.	6.125%	4/1/36	11,726	16,139
Berkshire Hathaway Energy Co.	5.950%	5/15/37	11,500	15,536
Berkshire Hathaway Energy Co.	6.500%	9/15/37	4,969	6,884
Berkshire Hathaway Energy Co.	5.150%	11/15/43	8,347	10,488
Berkshire Hathaway Energy Co.	4.500%	2/1/45	7,875	9,269
Berkshire Hathaway Energy Co.	3.800%	7/15/48	5,330	5,649
Berkshire Hathaway Energy Co.	4.450%	1/15/49	12,045	14,117
Black Hills Corp.	4.250%	11/30/23	4,000	4,243
Black Hills Corp.	3.950%	1/15/26	2,700	2,845
Black Hills Corp.	3.150%	1/15/27	4,850	4,890
Black Hills Corp.	3.050%	10/15/29	3,915	3,912
Black Hills Corp.	4.350%	5/1/33	5,260	5,763
Black Hills Corp.	4.200%	9/15/46	3,780	3,932
Black Hills Corp.	3.875%	10/15/49	3,910	3,907
CenterPoint Energy Houston Electric LLC	1.850%	6/1/21	2,575	2,575
CenterPoint Energy Houston Electric LLC	2.250%	8/1/22	8,300	8,341
CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	2,000	1,971
CenterPoint Energy Houston Electric LLC	3.000%	2/1/27	1,650	1,681
CenterPoint Energy Houston Electric LLC	6.950%	3/15/33	100	141
CenterPoint Energy Houston Electric LLC	3.550%	8/1/42	11,272	11,624
CenterPoint Energy Houston Electric LLC	4.500%	4/1/44	1,275	1,506
CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	5,600	6,210
CenterPoint Energy Houston Electric LLC	4.250%	2/1/49	6,250	7,319
CenterPoint Energy Inc.	3.600%	11/1/21	3,000	3,071
CenterPoint Energy Inc.	2.500%	9/1/22	6,675	6,723
CenterPoint Energy Inc.	3.850%	2/1/24	9,325	9,789
CenterPoint Energy Inc.	2.500%	9/1/24	2,000	2,002
CenterPoint Energy Inc.	4.250%	11/1/28	4,775	5,139
CenterPoint Energy Inc.	2.950%	3/1/30	6,000	5,900
CenterPoint Energy Inc.	3.700%	9/1/49	6,000	5,910
Cleco Corporate Holdings LLC	3.743%	5/1/26	6,126	6,326
Cleco Corporate Holdings LLC	4.973%	5/1/46	5,450	6,037
Cleveland Electric Illuminating Co.	5.500%	8/15/24	5,515	6,292
Cleveland Electric Illuminating Co.	5.950%	12/15/36	5,960	7,440
CMS Energy Corp.	5.050%	3/15/22	1,280	1,350
CMS Energy Corp.	3.000%	5/15/26	6,275	6,376
CMS Energy Corp.	3.450%	8/15/27	1,675	1,748
CMS Energy Corp.	4.875%	3/1/44	5,750	6,844
Commonwealth Edison Co.	3.400%	9/1/21	4,660	4,767
Commonwealth Edison Co.	2.550%	6/15/26	10,800	10,885
Commonwealth Edison Co.	2.950%	8/15/27	4,700	4,830
Commonwealth Edison Co.	5.900%	3/15/36	3,144	4,164
Commonwealth Edison Co.	6.450%	1/15/38	8,098	11,504
Commonwealth Edison Co.	3.800%	10/1/42	3,549	3,807
Commonwealth Edison Co.	4.600%	8/15/43	3,990	4,740
Commonwealth Edison Co.	4.700%	1/15/44	5,527	6,665
Commonwealth Edison Co.	3.700%	3/1/45	8,850	9,406
Commonwealth Edison Co.	4.350%	11/15/45	6,625	7,691
Commonwealth Edison Co.	3.650%	6/15/46	11,792	12,369
Commonwealth Edison Co.	3.750%	8/15/47	6,695	7,227
Commonwealth Edison Co.	4.000%	3/1/48	9,890	11,007
Commonwealth Edison Co.	4.000%	3/1/49	7,550	8,491
Commonwealth Edison Co.	3.200%	11/15/49	3,000	2,978
Connecticut Light & Power Co.	2.500%	1/15/23	8,110	8,209

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Connecticut Light & Power Co.	3.200%	3/15/27	6,835	7,170
Connecticut Light & Power Co.	4.300%	4/15/44	5,500	6,456
Connecticut Light & Power Co.	4.150%	6/1/45	4,500	5,198
Connecticut Light & Power Co.	4.000%	4/1/48	10,050	11,515
Consolidated Edison Co. of New York Inc.	3.125%	11/15/27	1,675	1,739
Consolidated Edison Co. of New York Inc.	3.800%	5/15/28	1,000	1,086
Consolidated Edison Co. of New York Inc.	4.000%	12/1/28	1,350	1,495
Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	6,475	7,941
Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	4,744	6,169
Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	3,095	4,159
Consolidated Edison Co. of New York Inc.	6.300%	8/15/37	500	688
Consolidated Edison Co. of New York Inc.	6.750%	4/1/38	1,850	2,644
Consolidated Edison Co. of New York Inc.	5.500%	12/1/39	5,987	7,755
Consolidated Edison Co. of New York Inc.	5.700%	6/15/40	7,800	10,213
Consolidated Edison Co. of New York Inc.	3.950%	3/1/43	2,795	3,021
Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	21,389	24,626
Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	10,750	12,539
Consolidated Edison Co. of New York Inc.	3.850%	6/15/46	9,985	10,712
Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	7,750	8,362
Consolidated Edison Co. of New York Inc.	4.125%	5/15/49	16,952	19,164
Consolidated Edison Co. of New York Inc.	4.625%	12/1/54	4,782	5,715
Consolidated Edison Co. of New York Inc.	4.300%	12/1/56	3,355	3,774
Consolidated Edison Co. of New York Inc.	4.000%	11/15/57	3,675	3,876
Consolidated Edison Co. of New York Inc.	4.500%	5/15/58	7,410	8,571
Consolidated Edison Co. of New York Inc.	3.700%	11/15/59	5,753	5,925
Consolidated Edison Inc.	2.000%	5/15/21	5,300	5,298
Consumers Energy Co.	2.850%	5/15/22	11,725	11,975
Consumers Energy Co.	3.375%	8/15/23	7,210	7,522
Consumers Energy Co.	3.800%	11/15/28	6,935	7,648
Consumers Energy Co.	3.950%	5/15/43	4,343	4,809
Consumers Energy Co.	3.250%	8/15/46	4,900	4,867
Consumers Energy Co.	3.950%	7/15/47	3,975	4,464
Consumers Energy Co.	4.050%	5/15/48	6,000	6,868
Consumers Energy Co.	4.350%	4/15/49	6,775	8,180
Consumers Energy Co.	3.100%	8/15/50	4,585	4,595
Delmarva Power & Light Co.	3.500%	11/15/23	4,525	4,739
Delmarva Power & Light Co.	4.150%	5/15/45	7,400	8,266
Dominion Energy Inc.	2.715%	8/15/21	2,000	2,015
Dominion Energy Inc.	2.750%	1/15/22	5,825	5,897
Dominion Energy Inc.	2.750%	9/15/22	600	607
Dominion Energy Inc.	3.071%	8/15/24	3,160	3,213
Dominion Energy Inc.	3.900%	10/1/25	8,915	9,487
Dominion Energy Inc.	2.850%	8/15/26	3,204	3,229
Dominion Energy Inc.	4.250%	6/1/28	4,095	4,509
Dominion Energy Inc.	6.300%	3/15/33	6,200	8,061
Dominion Energy Inc.	5.250%	8/1/33	1,134	1,361
Dominion Energy Inc.	5.950%	6/15/35	9,169	11,567
Dominion Energy Inc.	7.000%	6/15/38	4,752	6,568
Dominion Energy Inc.	4.900%	8/1/41	8,360	9,707
Dominion Energy Inc.	4.050%	9/15/42	7,881	8,251
Dominion Energy Inc.	4.700%	12/1/44	3,226	3,706
Dominion Energy Inc.	4.600%	3/15/49	5,900	6,850
Dominion Energy Inc.	5.750%	10/1/54	4,381	4,717
Dominion Energy South Carolina Inc.	6.625%	2/1/32	5,529	7,454
Dominion Energy South Carolina Inc.	6.050%	1/15/38	5,710	7,681
Dominion Energy South Carolina Inc.	5.450%	2/1/41	3,345	4,312
Dominion Energy South Carolina Inc.	4.600%	6/15/43	4,610	5,434
Dominion Energy South Carolina Inc.	5.100%	6/1/65	4,775	6,203
DTE Electric Co.	3.650%	3/15/24	9,250	9,766
DTE Electric Co.	3.375%	3/1/25	7,750	8,152
DTE Electric Co.	4.000%	4/1/43	6,425	7,152
DTE Electric Co.	3.700%	3/15/45	5,739	6,161
DTE Electric Co.	3.700%	6/1/46	2,225	2,390
DTE Electric Co.	3.750%	8/15/47	6,070	6,602

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DTE Electric Co.	4.050%	5/15/48	3,075	3,526
DTE Electric Co.	3.950%	3/1/49	5,000	5,711
DTE Energy Co.	2.600%	6/15/22	3,000	3,015
DTE Energy Co.	2.250%	11/1/22	2,500	2,500
DTE Energy Co.	3.700%	8/1/23	6,250	6,506
DTE Energy Co.	3.850%	12/1/23	950	996
DTE Energy Co.	3.500%	6/1/24	7,006	7,298
DTE Energy Co.	2.529%	10/1/24	3,250	3,255
DTE Energy Co.	2.850%	10/1/26	26,200	26,234
DTE Energy Co.	3.800%	3/15/27	26,125	27,539
DTE Energy Co.	3.400%	6/15/29	3,500	3,569
DTE Energy Co.	2.950%	3/1/30	2,910	3,175
DTE Energy Co.	6.375%	4/15/33	4,945	6,445
Duke Energy Carolinas LLC	3.900%	6/15/21	1,195	1,224
Duke Energy Carolinas LLC	3.350%	5/15/22	1,800	1,856
Duke Energy Carolinas LLC	2.500%	3/15/23	8,800	8,919
Duke Energy Carolinas LLC	3.050%	3/15/23	9,125	9,395
Duke Energy Carolinas LLC	2.950%	12/1/26	7,165	7,383
Duke Energy Carolinas LLC	3.950%	11/15/28	8,350	9,279
Duke Energy Carolinas LLC	6.000%	12/1/28	5,690	7,082
Duke Energy Carolinas LLC	2.450%	8/15/29	4,050	4,015
Duke Energy Carolinas LLC	6.450%	10/15/32	4,390	5,988
Duke Energy Carolinas LLC	6.100%	6/1/37	10,276	13,917
Duke Energy Carolinas LLC	6.000%	1/15/38	5,820	7,811
Duke Energy Carolinas LLC	6.050%	4/15/38	4,361	5,983
Duke Energy Carolinas LLC	5.300%	2/15/40	8,951	11,523
Duke Energy Carolinas LLC	4.250%	12/15/41	5,690	6,480
Duke Energy Carolinas LLC	4.000%	9/30/42	7,529	8,292
Duke Energy Carolinas LLC	3.750%	6/1/45	5,550	5,924
Duke Energy Carolinas LLC	3.875%	3/15/46	10,300	11,412
Duke Energy Carolinas LLC	3.700%	12/1/47	6,425	6,875
Duke Energy Carolinas LLC	3.950%	3/15/48	1,500	1,658
Duke Energy Carolinas LLC	3.200%	8/15/49	5,060	4,990
Duke Energy Corp.	1.800%	9/1/21	280	279
Duke Energy Corp.	3.550%	9/15/21	7,314	7,478
Duke Energy Corp.	2.400%	8/15/22	10,855	10,935
Duke Energy Corp.	3.050%	8/15/22	13,015	13,306
Duke Energy Corp.	3.950%	10/15/23	4,500	4,757
Duke Energy Corp.	2.650%	9/1/26	11,449	11,447
Duke Energy Corp.	3.150%	8/15/27	19,279	19,786
Duke Energy Corp.	4.800%	12/15/45	7,470	8,821
Duke Energy Corp.	3.750%	9/1/46	18,282	18,674
Duke Energy Corp.	4.200%	6/15/49	3,300	3,607
Duke Energy Florida LLC	3.100%	8/15/21	970	986
Duke Energy Florida LLC	3.200%	1/15/27	3,300	3,433
Duke Energy Florida LLC	3.800%	7/15/28	5,575	6,066
Duke Energy Florida LLC	2.500%	12/1/29	13,150	13,115
Duke Energy Florida LLC	6.350%	9/15/37	9,715	13,482
Duke Energy Florida LLC	6.400%	6/15/38	9,221	13,117
Duke Energy Florida LLC	5.650%	4/1/40	350	460
Duke Energy Florida LLC	3.850%	11/15/42	125	134
Duke Energy Florida LLC	3.400%	10/1/46	7,285	7,376
Duke Energy Florida LLC	4.200%	7/15/48	3,600	4,139
4 Duke Energy Florida Project Finance LLC	1.731%	9/1/22	2,950	2,932
4 Duke Energy Florida Project Finance LLC	2.538%	9/1/29	4,000	3,976
Duke Energy Indiana LLC	6.120%	10/15/35	5,798	7,637
Duke Energy Indiana LLC	6.350%	8/15/38	8,504	11,945
Duke Energy Indiana LLC	6.450%	4/1/39	500	711
Duke Energy Indiana LLC	4.900%	7/15/43	2,200	2,720
Duke Energy Indiana LLC	3.750%	5/15/46	18,845	20,066
Duke Energy Indiana LLC	3.250%	10/1/49	6,980	6,998
Duke Energy Ohio Inc.	3.800%	9/1/23	1,200	1,267
Duke Energy Ohio Inc.	3.650%	2/1/29	13,100	14,213
Duke Energy Ohio Inc.	3.700%	6/15/46	5,700	6,008

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Duke Energy Ohio Inc.	4.300%	2/1/49	1,100	1,283
Duke Energy Progress LLC	3.000%	9/15/21	8,417	8,571
Duke Energy Progress LLC	2.800%	5/15/22	3,145	3,203
Duke Energy Progress LLC	3.375%	9/1/23	2,284	2,385
Duke Energy Progress LLC	3.250%	8/15/25	7,800	8,186
Duke Energy Progress LLC	3.700%	9/1/28	7,805	8,515
Duke Energy Progress LLC	3.450%	3/15/29	9,911	10,613
Duke Energy Progress LLC	6.300%	4/1/38	6,919	9,550
Duke Energy Progress LLC	4.100%	5/15/42	871	968
Duke Energy Progress LLC	4.100%	3/15/43	1,550	1,726
Duke Energy Progress LLC	4.375%	3/30/44	9,365	10,866
Duke Energy Progress LLC	4.150%	12/1/44	6,684	7,487
Duke Energy Progress LLC	4.200%	8/15/45	5,827	6,589
Duke Energy Progress LLC	3.700%	10/15/46	6,625	6,977
Duke Energy Progress LLC	3.600%	9/15/47	6,500	6,769
Edison International	2.400%	9/15/22	5,145	5,107
Edison International	2.950%	3/15/23	950	949
Edison International	5.750%	6/15/27	1,000	1,120
Edison International	4.125%	3/15/28	3,425	3,510
El Paso Electric Co.	6.000%	5/15/35	2,875	3,519
El Paso Electric Co.	5.000%	12/1/44	4,500	5,269
Emera US Finance LP	2.700%	6/15/21	8,200	8,081
Emera US Finance LP	3.550%	6/15/26	9,083	9,417
Emera US Finance LP	4.750%	6/15/46	17,269	19,932
Enel Americas SA	4.000%	10/25/26	4,000	4,134
Enel Chile SA	4.875%	6/12/28	10,670	11,825
Entergy Arkansas Inc.	3.750%	2/15/21	8,625	8,766
Entergy Arkansas Inc.	3.500%	4/1/26	5,903	6,207
Entergy Corp.	4.000%	7/15/22	7,441	7,747
Entergy Corp.	2.950%	9/1/26	8,321	8,437
Entergy Gulf States Louisiana LLC	5.590%	10/1/24	4,146	4,751
Entergy Louisiana LLC	4.050%	9/1/23	6,525	6,938
Entergy Louisiana LLC	5.400%	11/1/24	3,325	3,797
Entergy Louisiana LLC	2.400%	10/1/26	5,347	5,308
Entergy Louisiana LLC	3.120%	9/1/27	6,000	6,201
Entergy Louisiana LLC	3.250%	4/1/28	4,625	4,832
Entergy Louisiana LLC	3.050%	6/1/31	17,239	17,625
Entergy Louisiana LLC	4.000%	3/15/33	12,300	13,807
Entergy Louisiana LLC	4.950%	1/15/45	10,760	11,590
Entergy Louisiana LLC	4.200%	9/1/48	6,520	7,522
Entergy Louisiana LLC	4.200%	4/1/50	5,000	5,805
Entergy Mississippi LLC	2.850%	6/1/28	11,959	12,132
Entergy Mississippi LLC	3.850%	6/1/49	3,550	3,854
Entergy Texas Inc.	4.500%	3/30/39	400	457
Entergy Texas Inc.	3.550%	9/30/49	3,870	3,944
Evergy Inc.	2.900%	9/15/29	5,405	5,371
Eversource Energy	2.500%	3/15/21	6,650	6,687
Eversource Energy	2.750%	3/15/22	4,425	4,485
Eversource Energy	3.800%	12/1/23	6,150	6,433
Eversource Energy	2.900%	10/1/24	3,825	3,901
Eversource Energy	3.150%	1/15/25	5,547	5,710
Eversource Energy	3.300%	1/15/28	6,700	6,907
Eversource Energy	4.250%	4/1/29	8,500	9,387
Exelon Corp.	5.150%	12/1/20	9,053	9,234
Exelon Corp.	2.450%	4/15/21	3,115	3,131
Exelon Corp.	3.497%	6/1/22	2,150	2,206
Exelon Corp.	3.950%	6/15/25	20,995	22,574
Exelon Corp.	3.400%	4/15/26	10,830	11,292
Exelon Corp.	4.950%	6/15/35	7,380	8,506
Exelon Corp.	5.625%	6/15/35	5,875	7,251
Exelon Corp.	5.100%	6/15/45	4,337	5,192
Exelon Corp.	4.450%	4/15/46	11,893	13,416
Exelon Generation Co. LLC	3.400%	3/15/22	13,835	14,163
Exelon Generation Co. LLC	4.250%	6/15/22	7,020	7,337

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Exelon Generation Co. LLC	6.250%	10/1/39	10,992	13,275
Exelon Generation Co. LLC	5.750%	10/1/41	3,593	4,134
Exelon Generation Co. LLC	5.600%	6/15/42	11,628	12,975
FirstEnergy Corp.	2.850%	7/15/22	7,300	7,409
FirstEnergy Corp.	4.250%	3/15/23	6,299	6,640
FirstEnergy Corp.	3.900%	7/15/27	19,107	20,389
FirstEnergy Corp.	7.375%	11/15/31	17,330	24,371
FirstEnergy Corp.	4.850%	7/15/47	15,638	18,563
Florida Power & Light Co.	2.750%	6/1/23	11,475	11,729
Florida Power & Light Co.	3.250%	6/1/24	11,015	11,494
Florida Power & Light Co.	3.125%	12/1/25	15,355	16,087
Florida Power & Light Co.	5.625%	4/1/34	3,125	4,096
Florida Power & Light Co.	4.950%	6/1/35	645	790
Florida Power & Light Co.	5.650%	2/1/37	3,396	4,534
Florida Power & Light Co.	5.950%	2/1/38	8,235	11,272
Florida Power & Light Co.	5.960%	4/1/39	600	844
Florida Power & Light Co.	5.690%	3/1/40	100	135
Florida Power & Light Co.	5.250%	2/1/41	500	645
Florida Power & Light Co.	4.125%	2/1/42	16,098	18,273
Florida Power & Light Co.	4.050%	6/1/42	6,140	6,913
Florida Power & Light Co.	3.800%	12/15/42	5,095	5,599
Florida Power & Light Co.	4.050%	10/1/44	4,300	4,922
Florida Power & Light Co.	3.700%	12/1/47	7,525	8,285
Florida Power & Light Co.	3.950%	3/1/48	10,860	12,279
Florida Power & Light Co.	4.125%	6/1/48	6,272	7,279
Florida Power & Light Co.	3.990%	3/1/49	5,450	6,215
Florida Power & Light Co.	3.150%	10/1/49	5,005	4,987
Fortis Inc.	3.055%	10/4/26	26,910	27,430
Georgia Power Co.	2.400%	4/1/21	7,845	7,874
Georgia Power Co.	2.850%	5/15/22	9,375	9,537
Georgia Power Co.	3.250%	4/1/26	6,800	7,030
Georgia Power Co.	3.250%	3/30/27	7,375	7,585
Georgia Power Co.	2.650%	9/15/29	1,200	1,170
Georgia Power Co.	4.750%	9/1/40	8,442	9,558
Georgia Power Co.	4.300%	3/15/42	9,375	10,148
Georgia Power Co.	4.300%	3/15/43	5,190	5,597
Great Plains Energy Inc.	4.850%	6/1/21	1,983	2,045
Gulf Power Co.	3.300%	5/30/27	3,400	3,550
Iberdrola International BV	6.750%	7/15/36	3,450	4,769
Indiana Michigan Power Co.	3.850%	5/15/28	11,120	12,038
Indiana Michigan Power Co.	6.050%	3/15/37	7,150	9,656
Indiana Michigan Power Co.	4.550%	3/15/46	1,780	2,072
Indiana Michigan Power Co.	3.750%	7/1/47	9,005	9,412
Indiana Michigan Power Co.	4.250%	8/15/48	5,375	6,111
Interstate Power & Light Co.	3.250%	12/1/24	12,625	13,158
Interstate Power & Light Co.	4.100%	9/26/28	5,600	6,115
Interstate Power & Light Co.	3.600%	4/1/29	5,200	5,524
Interstate Power & Light Co.	6.250%	7/15/39	3,345	4,397
Interstate Power & Light Co.	3.700%	9/15/46	2,650	2,702
Interstate Power & Light Co.	3.500%	9/30/49	250	245
IPALCO Enterprises Inc.	3.700%	9/1/24	200	206
ITC Holdings Corp.	2.700%	11/15/22	5,275	5,339
ITC Holdings Corp.	3.650%	6/15/24	3,740	3,907
ITC Holdings Corp.	3.250%	6/30/26	4,230	4,358
ITC Holdings Corp.	3.350%	11/15/27	6,743	7,013
ITC Holdings Corp.	5.300%	7/1/43	12,615	15,385
4 John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	2,414	2,807
Kansas City Power & Light Co.	3.150%	3/15/23	2,500	2,568
Kansas City Power & Light Co.	5.300%	10/1/41	7,110	8,973
Kansas City Power & Light Co.	4.200%	6/15/47	3,425	3,930
Kansas City Power & Light Co.	4.200%	3/15/48	5,550	6,373
Kentucky Utilities Co.	5.125%	11/1/40	3,656	4,548
Kentucky Utilities Co.	4.375%	10/1/45	6,000	6,942
Louisville Gas & Electric Co.	3.300%	10/1/25	4,250	4,444

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Louisville Gas & Electric Co.	4.250%	4/1/49	11,000	12,537
MidAmerican Energy Co.	3.500%	10/15/24	10,128	10,744
MidAmerican Energy Co.	3.100%	5/1/27	4,625	4,804
MidAmerican Energy Co.	3.650%	4/15/29	7,000	7,631
MidAmerican Energy Co.	6.750%	12/30/31	9,264	12,901
MidAmerican Energy Co.	5.750%	11/1/35	2,100	2,758
MidAmerican Energy Co.	5.800%	10/15/36	2,980	3,921
MidAmerican Energy Co.	4.800%	9/15/43	2,769	3,384
MidAmerican Energy Co.	4.250%	5/1/46	1,405	1,659
MidAmerican Energy Co.	3.950%	8/1/47	3,400	3,768
MidAmerican Energy Co.	3.650%	8/1/48	7,905	8,523
MidAmerican Energy Co.	4.250%	7/15/49	5,150	6,174
Mississippi Power Co.	3.950%	3/30/28	1,750	1,892
Mississippi Power Co.	4.250%	3/15/42	7,775	8,285
National Rural Utilities Cooperative Finance Corp.	2.900%	3/15/21	3,300	3,337
National Rural Utilities Cooperative Finance Corp.	3.050%	2/15/22	2,412	2,462
National Rural Utilities Cooperative Finance Corp.	2.400%	4/25/22	6,175	6,240
National Rural Utilities Cooperative Finance Corp.	2.700%	2/15/23	12,435	12,675
National Rural Utilities Cooperative Finance Corp.	3.400%	11/15/23	5,575	5,861
National Rural Utilities Cooperative Finance Corp.	2.950%	2/7/24	11,000	11,345
National Rural Utilities Cooperative Finance Corp.	2.850%	1/27/25	7,320	7,532
National Rural Utilities Cooperative Finance Corp.	3.250%	11/1/25	1,345	1,417
National Rural Utilities Cooperative Finance Corp.	3.050%	4/25/27	5,285	5,469
National Rural Utilities Cooperative Finance Corp.	3.900%	11/1/28	5,440	5,920
National Rural Utilities Cooperative Finance Corp.	3.700%	3/15/29	6,166	6,726
National Rural Utilities Cooperative Finance Corp.	8.000%	3/1/32	600	886
National Rural Utilities Cooperative Finance Corp.	4.023%	11/1/32	11,712	13,200
4 National Rural Utilities Cooperative Finance Corp.	4.750%	4/30/43	2,897	3,013
4 National Rural Utilities Cooperative Finance Corp.	5.250%	4/20/46	5,415	5,736
National Rural Utilities Cooperative Finance Corp.	4.400%	11/1/48	6,900	8,215
National Rural Utilities Cooperative Finance Corp.	4.300%	3/15/49	7,045	8,358
Nevada Power Co.	3.700%	5/1/29	11,000	11,872
Nevada Power Co.	6.650%	4/1/36	5,650	7,739
Nevada Power Co.	6.750%	7/1/37	7,597	10,722
NextEra Energy Capital Holdings Inc.	2.403%	9/1/21	10,000	10,049
NextEra Energy Capital Holdings Inc.	2.900%	4/1/22	9,140	9,289
NextEra Energy Capital Holdings Inc.	2.800%	1/15/23	6,005	6,094
NextEra Energy Capital Holdings Inc.	3.150%	4/1/24	6,000	6,187
NextEra Energy Capital Holdings Inc.	3.250%	4/1/26	2,750	2,860
NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	15,352	16,267
NextEra Energy Capital Holdings Inc.	3.500%	4/1/29	9,000	9,516
NextEra Energy Capital Holdings Inc.	2.750%	11/1/29	2,000	1,997
4 NextEra Energy Capital Holdings Inc.	4.800%	12/1/77	8,000	8,180
4 NextEra Energy Capital Holdings Inc.	5.650%	5/1/79	4,000	4,445
Northern States Power Co.	2.600%	5/15/23	2,000	2,029
Northern States Power Co.	6.250%	6/1/36	3,670	5,037
Northern States Power Co.	6.200%	7/1/37	4,643	6,423
Northern States Power Co.	5.350%	11/1/39	8,146	10,605
Northern States Power Co.	3.400%	8/15/42	4,083	4,241
Northern States Power Co.	4.000%	8/15/45	3,120	3,462
Northern States Power Co.	3.600%	9/15/47	110	116
Northern States Power Co.	2.900%	3/1/50	3,930	3,748
NorthWestern Corp.	4.176%	11/15/44	4,475	4,920
NSTAR Electric Co.	2.375%	10/15/22	8,975	9,063
NSTAR Electric Co.	3.200%	5/15/27	9,100	9,501
NSTAR Electric Co.	3.250%	5/15/29	4,300	4,486
NSTAR Electric Co.	5.500%	3/15/40	4,996	6,376
Oglethorpe Power Corp.	5.950%	11/1/39	1,450	1,809
Oglethorpe Power Corp.	5.375%	11/1/40	8,050	9,708
Oglethorpe Power Corp.	5.250%	9/1/50	568	680
Ohio Edison Co.	6.875%	7/15/36	1,870	2,609
Ohio Power Co.	5.375%	10/1/21	6,266	6,638
Ohio Power Co.	4.150%	4/1/48	4,295	4,895
Ohio Power Co.	4.000%	6/1/49	4,780	5,370

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Oklahoma Gas & Electric Co.	3.800%	8/15/28	5,725	6,182
Oklahoma Gas & Electric Co.	4.150%	4/1/47	2,975	3,216
Oklahoma Gas & Electric Co.	3.850%	8/15/47	3,750	3,887
Oncor Electric Delivery Co. LLC	4.100%	6/1/22	350	365
Oncor Electric Delivery Co. LLC	2.750%	6/1/24	6,000	6,096
Oncor Electric Delivery Co. LLC	2.950%	4/1/25	6,500	6,709
Oncor Electric Delivery Co. LLC	3.700%	11/15/28	2,100	2,290
Oncor Electric Delivery Co. LLC	5.750%	3/15/29	1,600	1,997
Oncor Electric Delivery Co. LLC	7.000%	5/1/32	5,440	7,726
Oncor Electric Delivery Co. LLC	7.250%	1/15/33	2,930	4,260
Oncor Electric Delivery Co. LLC	7.500%	9/1/38	1,771	2,775
Oncor Electric Delivery Co. LLC	5.250%	9/30/40	5,780	7,373
Oncor Electric Delivery Co. LLC	4.550%	12/1/41	4,494	5,296
Oncor Electric Delivery Co. LLC	5.300%	6/1/42	4,975	6,450
Oncor Electric Delivery Co. LLC	3.750%	4/1/45	10,394	11,302
Oncor Electric Delivery Co. LLC	3.800%	9/30/47	3,865	4,252
Oncor Electric Delivery Co. LLC	4.100%	11/15/48	2,700	3,130
Oncor Electric Delivery Co. LLC	3.800%	6/1/49	8,000	8,751
Oncor Electric Delivery Co. LLC	3.100%	9/15/49	14,025	13,877
PacifiCorp	2.950%	2/1/22	9,975	10,164
PacifiCorp	2.950%	6/1/23	5,215	5,343
PacifiCorp	3.600%	4/1/24	7,214	7,599
PacifiCorp	3.500%	6/15/29	11,450	12,331
PacifiCorp	7.700%	11/15/31	1,349	1,983
PacifiCorp	5.250%	6/15/35	1,510	1,860
PacifiCorp	6.100%	8/1/36	4,598	6,176
PacifiCorp	5.750%	4/1/37	9,001	11,759
PacifiCorp	6.250%	10/15/37	8,731	12,225
PacifiCorp	6.350%	7/15/38	3,350	4,701
PacifiCorp	6.000%	1/15/39	4,271	5,819
PacifiCorp	4.100%	2/1/42	4,965	5,504
PacifiCorp	4.125%	1/15/49	10,562	12,034
PacifiCorp	4.150%	2/15/50	25,000	28,676
PECO Energy Co.	2.375%	9/15/22	3,135	3,170
PECO Energy Co.	3.150%	10/15/25	2,350	2,456
PECO Energy Co.	3.900%	3/1/48	3,900	3,988
PECO Energy Co.	3.000%	9/15/49	3,000	2,855
Pinnacle West Capital Corp.	2.250%	11/30/20	3,400	3,409
PNM Resources Inc.	3.250%	3/9/21	3,000	3,036
Potomac Electric Power Co.	3.600%	3/15/24	3,537	3,721
Potomac Electric Power Co.	6.500%	11/15/37	7,732	10,923
Potomac Electric Power Co.	4.150%	3/15/43	4,675	5,243
PPL Capital Funding Inc.	4.200%	6/15/22	2,565	2,674
PPL Capital Funding Inc.	3.500%	12/1/22	1,745	1,801
PPL Capital Funding Inc.	3.400%	6/1/23	3,870	3,976
PPL Capital Funding Inc.	3.950%	3/15/24	815	857
PPL Capital Funding Inc.	3.100%	5/15/26	8,776	8,933
PPL Capital Funding Inc.	4.700%	6/1/43	6,830	7,566
PPL Capital Funding Inc.	5.000%	3/15/44	12,156	13,947
PPL Capital Funding Inc.	4.000%	9/15/47	4,625	4,704
PPL Electric Utilities Corp.	3.000%	9/15/21	5,495	5,588
PPL Electric Utilities Corp.	6.250%	5/15/39	5,467	7,633
PPL Electric Utilities Corp.	4.125%	6/15/44	3,100	3,465
PPL Electric Utilities Corp.	4.150%	10/1/45	4,405	4,953
PPL Electric Utilities Corp.	3.950%	6/1/47	5,275	5,781
PPL Electric Utilities Corp.	4.150%	6/15/48	3,400	3,886
Progress Energy Inc.	4.400%	1/15/21	6,847	6,963
Progress Energy Inc.	3.150%	4/1/22	17,265	17,611
Progress Energy Inc.	7.750%	3/1/31	2,960	4,137
Progress Energy Inc.	7.000%	10/30/31	3,025	4,078
Progress Energy Inc.	6.000%	12/1/39	7,724	10,020
PSEG Power LLC	3.000%	6/15/21	4,210	4,260
PSEG Power LLC	3.850%	6/1/23	7,925	8,300
PSEG Power LLC	8.625%	4/15/31	1,638	2,280

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Public Service Co. of Colorado	2.250%	9/15/22	5,600	5,641
Public Service Co. of Colorado	3.700%	6/15/28	4,850	5,264
Public Service Co. of Colorado	3.600%	9/15/42	10,575	11,107
Public Service Co. of Colorado	4.300%	3/15/44	295	343
Public Service Co. of Colorado	3.800%	6/15/47	750	824
Public Service Co. of Colorado	4.100%	6/15/48	4,375	4,975
Public Service Co. of Colorado	4.050%	9/15/49	5,305	6,045
Public Service Co. of New Hampshire	3.500%	11/1/23	4,054	4,250
Public Service Co. of New Hampshire	3.600%	7/1/49	3,370	3,560
Public Service Electric & Gas Co.	1.900%	3/15/21	3,150	3,156
Public Service Electric & Gas Co.	2.375%	5/15/23	5,225	5,283
Public Service Electric & Gas Co.	3.250%	9/1/23	25	26
Public Service Electric & Gas Co.	3.000%	5/15/25	5,510	5,715
Public Service Electric & Gas Co.	2.250%	9/15/26	2,100	2,072
Public Service Electric & Gas Co.	3.000%	5/15/27	6,050	6,246
Public Service Electric & Gas Co.	3.700%	5/1/28	1,000	1,085
Public Service Electric & Gas Co.	3.200%	5/15/29	3,600	3,799
Public Service Electric & Gas Co.	5.800%	5/1/37	1,766	2,334
Public Service Electric & Gas Co.	3.950%	5/1/42	14,730	16,262
Public Service Electric & Gas Co.	3.650%	9/1/42	800	846
Public Service Electric & Gas Co.	3.800%	3/1/46	16,730	18,222
Public Service Electric & Gas Co.	3.600%	12/1/47	3,900	4,180
Public Service Electric & Gas Co.	3.850%	5/1/49	5,805	6,455
Public Service Enterprise Group Inc.	2.650%	11/15/22	7,660	7,778
Public Service Enterprise Group Inc.	2.875%	6/15/24	4,645	4,731
Puget Energy Inc.	6.500%	12/15/20	16,100	16,760
Puget Energy Inc.	6.000%	9/1/21	5,494	5,823
Puget Energy Inc.	5.625%	7/15/22	2,050	2,198
Puget Energy Inc.	3.650%	5/15/25	7,630	7,910
Puget Sound Energy Inc.	6.274%	3/15/37	3,525	4,759
Puget Sound Energy Inc.	5.757%	10/1/39	6,910	9,156
Puget Sound Energy Inc.	5.795%	3/15/40	1,824	2,433
Puget Sound Energy Inc.	5.638%	4/15/41	3,068	3,971
Puget Sound Energy Inc.	4.300%	5/20/45	8,150	9,400
Puget Sound Energy Inc.	4.223%	6/15/48	6,220	7,056
Puget Sound Energy Inc.	3.250%	9/15/49	5,425	5,409
San Diego Gas & Electric Co.	3.000%	8/15/21	4,925	4,993
San Diego Gas & Electric Co.	3.600%	9/1/23	7,335	7,652
San Diego Gas & Electric Co.	2.500%	5/15/26	1,075	1,064
San Diego Gas & Electric Co.	6.000%	6/1/39	1,929	2,471
San Diego Gas & Electric Co.	4.500%	8/15/40	5,645	6,250
San Diego Gas & Electric Co.	3.750%	6/1/47	4,350	4,439
San Diego Gas & Electric Co.	4.150%	5/15/48	7,070	7,739
Sierra Pacific Power Co.	2.600%	5/1/26	13,550	13,621
Southern California Edison Co.	2.900%	3/1/21	6,000	6,063
Southern California Edison Co.	3.875%	6/1/21	18,875	19,272
4 Southern California Edison Co.	1.845%	2/1/22	1,946	1,922
Southern California Edison Co.	2.400%	2/1/22	7,400	7,436
Southern California Edison Co.	3.400%	6/1/23	8,345	8,603
Southern California Edison Co.	3.500%	10/1/23	2,025	2,106
Southern California Edison Co.	3.700%	8/1/25	2,425	2,563
Southern California Edison Co.	3.650%	3/1/28	9,725	10,420
Southern California Edison Co.	4.200%	3/1/29	5,005	5,526
Southern California Edison Co.	6.650%	4/1/29	2,106	2,528
Southern California Edison Co.	2.850%	8/1/29	4,500	4,488
Southern California Edison Co.	6.000%	1/15/34	5,535	6,866
Southern California Edison Co.	5.750%	4/1/35	2,913	3,539
Southern California Edison Co.	5.350%	7/15/35	8,928	10,588
Southern California Edison Co.	5.550%	1/15/36	1,280	1,529
Southern California Edison Co.	5.625%	2/1/36	5,650	6,852
Southern California Edison Co.	5.550%	1/15/37	6,025	7,238
Southern California Edison Co.	5.950%	2/1/38	5,713	7,266
Southern California Edison Co.	6.050%	3/15/39	1,085	1,414
Southern California Edison Co.	5.500%	3/15/40	5,148	6,258

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Southern California Edison Co.	4.500%	9/1/40	4,650	5,083
Southern California Edison Co.	4.050%	3/15/42	12,662	13,058
Southern California Edison Co.	3.900%	3/15/43	5,340	5,431
Southern California Edison Co.	4.650%	10/1/43	2,992	3,355
Southern California Edison Co.	3.600%	2/1/45	7,845	7,644
Southern California Edison Co.	4.000%	4/1/47	21,925	22,903
Southern California Edison Co.	4.125%	3/1/48	8,680	9,182
Southern California Edison Co.	4.875%	3/1/49	6,810	8,023
Southern Co.	2.350%	7/1/21	16,275	16,331
Southern Co.	2.950%	7/1/23	7,825	7,968
Southern Co.	3.250%	7/1/26	20,515	21,257
Southern Co.	4.250%	7/1/36	6,400	6,885
Southern Co.	4.400%	7/1/46	7,530	8,321
Southern Power Co.	2.500%	12/15/21	9,800	9,875
Southern Power Co.	4.150%	12/1/25	5,850	6,339
Southern Power Co.	5.150%	9/15/41	11,181	12,705
Southern Power Co.	5.250%	7/15/43	475	538
Southern Power Co.	4.950%	12/15/46	4,380	4,821
Southwestern Electric Power Co.	2.750%	10/1/26	4,800	4,771
Southwestern Electric Power Co.	4.100%	9/15/28	11,945	13,006
Southwestern Electric Power Co.	6.200%	3/15/40	4,890	6,453
Southwestern Electric Power Co.	3.900%	4/1/45	14,817	15,299
Southwestern Electric Power Co.	3.850%	2/1/48	6,150	6,322
Southwestern Public Service Co.	3.300%	6/15/24	2,990	3,107
Southwestern Public Service Co.	4.500%	8/15/41	6,248	7,288
Southwestern Public Service Co.	3.400%	8/15/46	21,590	21,519
Southwestern Public Service Co.	3.700%	8/15/47	6,195	6,482
Southwestern Public Service Co.	4.400%	11/15/48	10,670	12,451
Southwestern Public Service Co.	3.750%	6/15/49	3,450	3,674
Tampa Electric Co.	4.100%	6/15/42	602	655
Tampa Electric Co.	4.350%	5/15/44	5,935	6,716
Tampa Electric Co.	4.300%	6/15/48	4,420	5,119
Tampa Electric Co.	4.450%	6/15/49	6,800	8,054
Tampa Electric Co.	3.625%	6/15/50	4,020	4,255
Toledo Edison Co.	6.150%	5/15/37	3,530	4,768
Tucson Electric Power Co.	3.050%	3/15/25	2,484	2,561
Tucson Electric Power Co.	4.850%	12/1/48	185	226
Union Electric Co.	3.500%	4/15/24	8,630	9,066
Union Electric Co.	2.950%	6/15/27	6,275	6,423
Union Electric Co.	3.500%	3/15/29	4,000	4,283
Union Electric Co.	5.300%	8/1/37	3,570	4,441
Union Electric Co.	8.450%	3/15/39	1,775	2,893
Union Electric Co.	3.900%	9/15/42	2,840	3,073
Union Electric Co.	3.650%	4/15/45	4,900	5,131
Union Electric Co.	4.000%	4/1/48	5,000	5,599
Union Electric Co.	3.250%	10/1/49	3,750	3,731
Virginia Electric & Power Co.	2.950%	1/15/22	4,070	4,135
Virginia Electric & Power Co.	3.450%	9/1/22	5,490	5,676
Virginia Electric & Power Co.	2.750%	3/15/23	6,400	6,502
Virginia Electric & Power Co.	3.450%	2/15/24	6,320	6,595
Virginia Electric & Power Co.	3.100%	5/15/25	5,205	5,398
Virginia Electric & Power Co.	3.150%	1/15/26	9,290	9,696
Virginia Electric & Power Co.	2.950%	11/15/26	4,720	4,844
Virginia Electric & Power Co.	3.500%	3/15/27	30,203	32,054
Virginia Electric & Power Co.	3.800%	4/1/28	8,935	9,655
Virginia Electric & Power Co.	2.875%	7/15/29	2,000	2,038
Virginia Electric & Power Co.	6.000%	1/15/36	6,250	8,165
Virginia Electric & Power Co.	6.000%	5/15/37	4,925	6,525
Virginia Electric & Power Co.	6.350%	11/30/37	5,030	6,959
Virginia Electric & Power Co.	4.000%	1/15/43	8,823	9,592
Virginia Electric & Power Co.	4.650%	8/15/43	8,230	9,877
Virginia Electric & Power Co.	4.450%	2/15/44	10,930	12,662
Virginia Electric & Power Co.	4.200%	5/15/45	6,425	7,319
Virginia Electric & Power Co.	4.000%	11/15/46	5,734	6,296

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Virginia Electric & Power Co.	3.800%	9/15/47	5,874	6,351
Virginia Electric & Power Co.	4.600%	12/1/48	18,645	22,627
Virginia Electric & Power Co.	3.300%	12/1/49	6,550	6,600
WEC Energy Group Inc.	3.375%	6/15/21	5,125	5,219
WEC Energy Group Inc.	3.550%	6/15/25	4,160	4,397
Westar Energy Inc.	2.550%	7/1/26	7,875	7,894
Westar Energy Inc.	3.100%	4/1/27	13,010	13,434
Westar Energy Inc.	4.125%	3/1/42	8,362	9,317
Westar Energy Inc.	4.100%	4/1/43	5,225	5,815
Westar Energy Inc.	4.250%	12/1/45	2,465	2,806
Westar Energy Inc.	3.250%	9/1/49	4,050	3,956
Wisconsin Electric Power Co.	2.950%	9/15/21	2,515	2,552
Wisconsin Electric Power Co.	2.050%	12/15/24	1,550	1,548
Wisconsin Electric Power Co.	5.625%	5/15/33	775	990
Wisconsin Electric Power Co.	5.700%	12/1/36	1,050	1,368
Wisconsin Electric Power Co.	4.300%	10/15/48	3,475	4,006
Wisconsin Power & Light Co.	3.050%	10/15/27	2,200	2,273
Wisconsin Power & Light Co.	6.375%	8/15/37	4,225	5,752
Wisconsin Public Service Corp.	3.350%	11/21/21	5,505	5,662
Wisconsin Public Service Corp.	3.671%	12/1/42	3,375	3,526
Wisconsin Public Service Corp.	4.752%	11/1/44	5,000	6,098
Xcel Energy Inc.	2.400%	3/15/21	4,390	4,411
Xcel Energy Inc.	2.600%	3/15/22	5,225	5,284
Xcel Energy Inc.	3.300%	6/1/25	5,050	5,262
Xcel Energy Inc.	3.350%	12/1/26	3,825	3,988
Xcel Energy Inc.	4.000%	6/15/28	5,306	5,791
Xcel Energy Inc.	2.600%	12/1/29	5,200	5,142
Xcel Energy Inc.	6.500%	7/1/36	7,956	10,844
Xcel Energy Inc.	3.500%	12/1/49	4,340	4,417
Natural Gas (0.2%)				
Atmos Energy Corp.	3.000%	6/15/27	7,000	7,227
Atmos Energy Corp.	2.625%	9/15/29	1,005	1,009
Atmos Energy Corp.	5.500%	6/15/41	10,110	13,001
Atmos Energy Corp.	4.150%	1/15/43	5,550	6,212
Atmos Energy Corp.	4.125%	10/15/44	2,800	3,139
Atmos Energy Corp.	3.375%	9/15/49	4,460	4,502
CenterPoint Energy Resources Corp.	4.500%	1/15/21	16,567	16,862
CenterPoint Energy Resources Corp.	3.550%	4/1/23	3,000	3,100
CenterPoint Energy Resources Corp.	4.000%	4/1/28	3,350	3,593
CenterPoint Energy Resources Corp.	5.850%	1/15/41	6,750	8,516
CenterPoint Energy Resources Corp.	4.100%	9/1/47	3,200	3,347
KeySpan Corp.	5.803%	4/1/35	2,715	3,284
NiSource Finance Corp.	3.490%	5/15/27	10,951	11,490
NiSource Finance Corp.	5.950%	6/15/41	9,065	11,581
NiSource Finance Corp.	5.250%	2/15/43	1,200	1,453
NiSource Finance Corp.	4.800%	2/15/44	2,242	2,571
NiSource Finance Corp.	5.650%	2/1/45	2,500	3,193
NiSource Finance Corp.	4.375%	5/15/47	19,832	22,122
NiSource Finance Corp.	3.950%	3/30/48	275	289
NiSource Inc.	2.650%	11/17/22	4,005	4,054
NiSource Inc.	3.650%	6/15/23	3,950	4,118
NiSource Inc.	2.950%	9/1/29	4,700	4,675
ONE Gas Inc.	4.658%	2/1/44	4,325	5,157
ONE Gas Inc.	4.500%	11/1/48	7,575	9,022
Piedmont Natural Gas Co. Inc.	3.500%	6/1/29	5,750	6,122
Piedmont Natural Gas Co. Inc.	4.650%	8/1/43	2,450	2,764
Piedmont Natural Gas Co. Inc.	3.640%	11/1/46	4,215	4,166
Sempra Energy	2.875%	10/1/22	6,125	6,228
Sempra Energy	2.900%	2/1/23	6,325	6,417
Sempra Energy	4.050%	12/1/23	11,435	12,103
Sempra Energy	3.550%	6/15/24	1,250	1,309
Sempra Energy	3.750%	11/15/25	5,450	5,744
Sempra Energy	3.250%	6/15/27	9,605	9,835

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Sempra Energy	3.400%	2/1/28	10,880	11,232
Sempra Energy	3.800%	2/1/38	12,540	13,054
Sempra Energy	6.000%	10/15/39	22,478	29,191
Sempra Energy	4.000%	2/1/48	9,754	10,128
Southern California Gas Co.	3.150%	9/15/24	4,045	4,208
Southern California Gas Co.	3.200%	6/15/25	1,520	1,573
Southern California Gas Co.	2.600%	6/15/26	13,950	13,935
Southern California Gas Co.	3.750%	9/15/42	3,770	3,934
Southern California Gas Co.	4.125%	6/1/48	5,075	5,605
Southern California Gas Co.	4.300%	1/15/49	500	566
Southern California Gas Co.	3.950%	2/15/50	3,925	4,394
Southern Co. Gas Capital Corp.	3.500%	9/15/21	2,975	3,037
Southern Co. Gas Capital Corp.	2.450%	10/1/23	1,101	1,103
Southern Co. Gas Capital Corp.	3.250%	6/15/26	5,105	5,243
Southern Co. Gas Capital Corp.	5.875%	3/15/41	4,295	5,411
Southern Co. Gas Capital Corp.	4.400%	6/1/43	4,626	5,017
Southern Co. Gas Capital Corp.	3.950%	10/1/46	5,950	6,080
Southern Co. Gas Capital Corp.	4.400%	5/30/47	18,560	20,282
Southwest Gas Corp.	3.700%	4/1/28	7,425	7,862
Southwest Gas Corp.	3.800%	9/29/46	885	906
Southwest Gas Corp.	4.150%	6/1/49	3,475	3,801
Washington Gas Light Co.	3.796%	9/15/46	4,675	4,865
Washington Gas Light Co.	3.650%	9/15/49	6,000	6,034
Other Utility (0.0%)				
American Water Capital Corp.	3.850%	3/1/24	4,450	4,698
American Water Capital Corp.	3.400%	3/1/25	5,860	6,135
American Water Capital Corp.	2.950%	9/1/27	7,450	7,591
American Water Capital Corp.	3.750%	9/1/28	6,500	6,999
American Water Capital Corp.	3.450%	6/1/29	7,175	7,556
American Water Capital Corp.	6.593%	10/15/37	8,141	11,555
American Water Capital Corp.	4.300%	12/1/42	60	67
American Water Capital Corp.	4.300%	9/1/45	5,472	6,213
American Water Capital Corp.	4.000%	12/1/46	1,265	1,370
American Water Capital Corp.	3.750%	9/1/47	11,775	12,381
American Water Capital Corp.	4.200%	9/1/48	7,500	8,454
American Water Capital Corp.	4.150%	6/1/49	6,890	7,718
Aqua America Inc.	3.566%	5/1/29	3,655	3,852
Aqua America Inc.	4.276%	5/1/49	4,820	5,347
United Utilities plc	6.875%	8/15/28	960	1,171
Veolia Environnement SA	6.750%	6/1/38	1,690	2,329

4,881,932

Total Corporate Bonds (Cost \$62,029,801)

66,294,257

Sovereign Bonds (4.0%)

African Development Bank	2.625%	3/22/21	14,122	14,270
African Development Bank	1.250%	7/26/21	7,670	7,619
African Development Bank	2.375%	9/23/21	28,100	28,426
African Development Bank	1.625%	9/16/22	30,730	30,678
African Development Bank	2.125%	11/16/22	46,810	47,367
African Development Bank	3.000%	9/20/23	15,560	16,274
Asian Development Bank	2.250%	1/20/21	17,000	17,090
Asian Development Bank	1.625%	3/16/21	44,000	43,945
Asian Development Bank	1.750%	6/8/21	37,720	37,747
Asian Development Bank	2.125%	11/24/21	13,000	13,105
Asian Development Bank	2.000%	2/16/22	90,676	91,335
Asian Development Bank	1.875%	2/18/22	29,550	29,695
Asian Development Bank	1.875%	7/19/22	52,000	52,227
Asian Development Bank	1.875%	8/10/22	1,000	1,003
Asian Development Bank	1.750%	9/13/22	17,205	17,233
Asian Development Bank	2.750%	3/17/23	40,486	41,795
Asian Development Bank	2.625%	1/30/24	1,200	1,241
Asian Development Bank	1.500%	10/18/24	39,830	39,366
Asian Development Bank	2.000%	1/22/25	16,465	16,644

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Asian Development Bank	2.000%	4/24/26	11,350	11,413
Asian Development Bank	1.750%	8/14/26	125	123
Asian Development Bank	2.625%	1/12/27	21,100	22,050
Asian Development Bank	6.220%	8/15/27	475	603
Asian Development Bank	2.500%	11/2/27	41,947	43,627
Asian Development Bank	2.750%	1/19/28	23,142	24,521
Asian Development Bank	5.820%	6/16/28	2,240	2,845
Asian Development Bank	3.125%	9/26/28	6,000	6,549
Asian Development Bank	1.750%	9/19/29	21,900	21,401
Asian Infrastructure Investment Bank	2.250%	5/16/24	16,010	16,315
Canada	2.625%	1/25/22	17,455	17,788
Canada	2.000%	11/15/22	34,410	34,737
CNOOC Curtis Funding No 1 Pty Ltd.	4.500%	10/3/23	5,000	5,358
CNOOC Finance 2013 Ltd.	3.000%	5/9/23	10,760	10,965
CNOOC Finance 2013 Ltd.	2.875%	9/30/29	11,850	11,835
CNOOC Finance 2013 Ltd.	4.250%	5/9/43	800	887
CNOOC Finance 2013 Ltd.	3.300%	9/30/49	9,350	8,842
CNOOC Finance 2015 Australia Pty Ltd.	4.200%	5/5/45	4,500	5,000
CNOOC Finance 2015 USA LLC	3.500%	5/5/25	31,660	33,097
CNOOC Finance 2015 USA LLC	4.375%	5/2/28	13,000	14,395
CNOOC Nexen Finance 2014 ULC	4.250%	4/30/24	37,190	39,721
CNOOC Nexen Finance 2014 ULC	4.875%	4/30/44	6,385	7,804
Corp. Andina de Fomento	3.250%	2/11/22	1,647	1,676
Corp. Andina de Fomento	4.375%	6/15/22	17,910	18,751
Corp. Andina de Fomento	2.750%	1/6/23	21,879	22,069
Corp. Andina de Fomento	3.750%	11/23/23	13,343	13,957
Council Of Europe Development Bank	1.625%	3/16/21	8,700	8,683
Council Of Europe Development Bank	1.750%	9/26/22	9,300	9,313
Council Of Europe Development Bank	2.625%	2/13/23	23,255	23,898
Council Of Europe Development Bank	2.500%	2/27/24	2,800	2,880
Ecopetrol SA	5.875%	9/18/23	11,765	13,059
Ecopetrol SA	4.125%	1/16/25	22,815	23,984
Ecopetrol SA	5.375%	6/26/26	20,829	23,354
Ecopetrol SA	7.375%	9/18/43	6,283	8,482
Ecopetrol SA	5.875%	5/28/45	22,961	26,979
Equinor ASA	2.750%	11/10/21	18,460	18,764
Equinor ASA	3.150%	1/23/22	11,117	11,400
Equinor ASA	2.450%	1/17/23	20,974	21,292
Equinor ASA	7.750%	6/15/23	25	30
Equinor ASA	2.650%	1/15/24	23,021	23,549
Equinor ASA	3.700%	3/1/24	12,737	13,566
Equinor ASA	3.250%	11/10/24	13,180	13,876
Equinor ASA	7.250%	9/23/27	7,375	9,774
Equinor ASA	3.625%	9/10/28	6,075	6,698
Equinor ASA	6.500%	12/1/28	975	1,274
Equinor ASA	5.100%	8/17/40	4,761	6,067
Equinor ASA	4.250%	11/23/41	8,784	10,164
Equinor ASA	3.950%	5/15/43	10,562	11,772
Equinor ASA	4.800%	11/8/43	10,252	12,919
Equinor ASA	3.250%	11/18/49	7,425	7,455
European Bank for Reconstruction & Development	2.000%	2/1/21	53,350	53,481
European Bank for Reconstruction & Development	1.875%	7/15/21	6,375	6,390
European Bank for Reconstruction & Development	1.500%	11/2/21	12,300	12,263
European Bank for Reconstruction & Development	1.875%	2/23/22	14,800	14,864
European Bank for Reconstruction & Development	2.125%	3/7/22	1,040	1,050
European Bank for Reconstruction & Development	2.750%	3/7/23	24,094	24,874
European Bank for Reconstruction & Development	1.625%	9/27/24	6,590	6,540
European Investment Bank	4.000%	2/16/21	51,916	53,194
European Investment Bank	2.000%	3/15/21	34,881	34,993
European Investment Bank	2.500%	4/15/21	41,260	41,656
European Investment Bank	2.375%	5/13/21	102,350	103,221
European Investment Bank	1.625%	6/15/21	14,050	14,027
European Investment Bank	1.375%	9/15/21	6,200	6,171
European Investment Bank	2.125%	10/15/21	20,690	20,855

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
European Investment Bank	2.875%	12/15/21	64,182	65,648
European Investment Bank	2.250%	3/15/22	57,460	58,190
European Investment Bank	2.625%	5/20/22	11,300	11,554
European Investment Bank	2.375%	6/15/22	69,580	70,720
European Investment Bank	2.250%	8/15/22	24,615	24,967
European Investment Bank	1.375%	9/6/22	24,240	24,048
European Investment Bank	2.000%	12/15/22	6,575	6,634
European Investment Bank	2.500%	3/15/23	28,403	29,118
European Investment Bank	2.875%	8/15/23	45,204	47,077
European Investment Bank	3.125%	12/14/23	37,500	39,504
European Investment Bank	3.250%	1/29/24	47,240	50,024
European Investment Bank	2.625%	3/15/24	31,606	32,728
European Investment Bank	2.250%	6/24/24	40,365	41,240
European Investment Bank	2.500%	10/15/24	24,860	25,707
European Investment Bank	1.875%	2/10/25	50,760	51,057
European Investment Bank	2.125%	4/13/26	51,845	52,606
European Investment Bank	2.375%	5/24/27	11,460	11,829
European Investment Bank	1.625%	10/9/29	5,250	5,081
European Investment Bank	4.875%	2/15/36	14,815	19,882
Export Development Canada	1.500%	5/26/21	26,750	26,648
Export Development Canada	1.375%	10/21/21	14,300	14,208
Export Development Canada	2.000%	5/17/22	1,500	1,511
Export Development Canada	1.750%	7/18/22	11,200	11,242
Export Development Canada	2.500%	1/24/23	11,895	12,172
Export Development Canada	2.750%	3/15/23	8,990	9,279
Export Development Canada	2.625%	2/21/24	10,625	10,962
Export-Import Bank of Korea	2.625%	12/30/20	2,450	2,463
Export-Import Bank of Korea	4.000%	1/29/21	8,374	8,537
Export-Import Bank of Korea	2.125%	2/11/21	1,950	1,950
Export-Import Bank of Korea	2.500%	5/10/21	6,050	6,081
Export-Import Bank of Korea	4.375%	9/15/21	4,745	4,931
Export-Import Bank of Korea	1.875%	10/21/21	12,325	12,293
Export-Import Bank of Korea	3.500%	11/27/21	8,900	9,143
Export-Import Bank of Korea	2.750%	1/25/22	22,960	23,314
Export-Import Bank of Korea	5.000%	4/11/22	5,600	5,966
Export-Import Bank of Korea	3.000%	11/1/22	8,464	8,683
Export-Import Bank of Korea	3.625%	11/27/23	13,664	14,385
Export-Import Bank of Korea	4.000%	1/14/24	48,500	51,841
Export-Import Bank of Korea	3.250%	11/10/25	6,480	6,806
Export-Import Bank of Korea	2.625%	5/26/26	12,975	13,073
Export-Import Bank of Korea	3.250%	8/12/26	725	758
FMS Wertmanagement AoER	2.000%	8/1/22	54,160	54,570
Hydro-Quebec	8.400%	1/15/22	8,195	9,204
Hydro-Quebec	8.050%	7/7/24	9,060	11,286
Hydro-Quebec	8.500%	12/1/29	1,396	2,119
Industrial & Commercial Bank of China Ltd.	2.635%	5/26/21	10,750	10,786
Industrial & Commercial Bank of China Ltd.	2.452%	10/20/21	1,000	1,001
Industrial & Commercial Bank of China Ltd.	2.957%	11/8/22	7,810	7,924
Industrial & Commercial Bank of China Ltd.	3.538%	11/8/27	8,350	8,626
Inter-American Development Bank	1.875%	3/15/21	18,290	18,315
Inter-American Development Bank	2.625%	4/19/21	28,164	28,474
Inter-American Development Bank	1.875%	7/23/21	12,495	12,534
Inter-American Development Bank	2.125%	1/18/22	74,400	75,078
Inter-American Development Bank	1.750%	4/14/22	30,140	30,194
Inter-American Development Bank	1.750%	9/14/22	19,078	19,114
Inter-American Development Bank	3.000%	9/26/22	27,796	28,697
Inter-American Development Bank	2.500%	1/18/23	58,970	60,382
Inter-American Development Bank	3.000%	10/4/23	8,225	8,619
Inter-American Development Bank	2.625%	1/16/24	15,545	16,064
Inter-American Development Bank	3.000%	2/21/24	28,257	29,596
Inter-American Development Bank	2.125%	1/15/25	29,620	30,075
Inter-American Development Bank	7.000%	6/15/25	2,950	3,678
Inter-American Development Bank	2.000%	6/2/26	32,570	32,754
Inter-American Development Bank	2.000%	7/23/26	23,765	23,902

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Inter-American Development Bank	2.375%	7/7/27	47,050	48,554
Inter-American Development Bank	3.125%	9/18/28	34,842	38,020
Inter-American Development Bank	2.250%	6/18/29	17,300	17,642
Inter-American Development Bank	3.875%	10/28/41	1,345	1,650
Inter-American Development Bank	3.200%	8/7/42	7,052	7,876
Inter-American Development Bank	4.375%	1/24/44	8,725	11,540
International Bank for Reconstruction & Development	1.625%	3/9/21	25,935	25,904
International Bank for Reconstruction & Development	1.375%	5/24/21	66,505	66,183
International Bank for Reconstruction & Development	2.250%	6/24/21	23,390	23,567
International Bank for Reconstruction & Development	2.750%	7/23/21	78,546	79,844
International Bank for Reconstruction & Development	1.375%	9/20/21	62,570	62,272
International Bank for Reconstruction & Development	2.125%	12/13/21	14,155	14,267
International Bank for Reconstruction & Development	2.000%	1/26/22	57,905	58,292
International Bank for Reconstruction & Development	1.625%	2/10/22	61,735	61,692
International Bank for Reconstruction & Development	2.125%	7/1/22	44,922	45,410
International Bank for Reconstruction & Development	1.875%	10/7/22	3,900	3,919
International Bank for Reconstruction & Development	7.625%	1/19/23	14,100	16,555
International Bank for Reconstruction & Development	1.750%	4/19/23	10,215	10,225
International Bank for Reconstruction & Development	1.875%	6/19/23	83,000	83,407
International Bank for Reconstruction & Development	3.000%	9/27/23	64,300	67,290
International Bank for Reconstruction & Development	2.500%	3/19/24	41,850	43,128
International Bank for Reconstruction & Development	1.500%	8/28/24	49,995	49,429
International Bank for Reconstruction & Development	2.500%	11/25/24	72,238	74,685
International Bank for Reconstruction & Development	2.125%	3/3/25	1,770	1,799
International Bank for Reconstruction & Development	2.500%	7/29/25	41,450	42,994
International Bank for Reconstruction & Development	3.125%	11/20/25	25,280	27,120
International Bank for Reconstruction & Development	8.875%	3/1/26	1,050	1,440
International Bank for Reconstruction & Development	1.875%	10/27/26	6,650	6,641
International Bank for Reconstruction & Development	2.500%	11/22/27	13,780	14,356
International Bank for Reconstruction & Development	1.750%	10/23/29	13,500	13,178
International Bank for Reconstruction & Development	4.750%	2/15/35	9,708	12,659
International Finance Corp.	2.250%	1/25/21	39,803	40,012
International Finance Corp.	1.125%	7/20/21	3,150	3,124
International Finance Corp.	2.875%	7/31/23	16,500	17,164
International Finance Corp.	1.375%	10/16/24	18,815	18,454
International Finance Corp.	2.125%	4/7/26	23,800	24,165
⊗ Japan Bank for International Cooperation	1.875%	4/20/21	9,300	9,298
⊗ Japan Bank for International Cooperation	3.125%	7/20/21	8,375	8,542
⊗ Japan Bank for International Cooperation	1.500%	7/21/21	24,125	24,011
⊗ Japan Bank for International Cooperation	2.000%	11/4/21	6,480	6,496
⊗ Japan Bank for International Cooperation	2.500%	6/1/22	9,200	9,327
⊗ Japan Bank for International Cooperation	2.375%	7/21/22	11,000	11,124
⊗ Japan Bank for International Cooperation	1.625%	10/17/22	11,000	10,898
⊗ Japan Bank for International Cooperation	2.375%	11/16/22	34,280	34,703
⊗ Japan Bank for International Cooperation	3.250%	7/20/23	4,565	4,741
⊗ Japan Bank for International Cooperation	3.375%	7/31/23	1,400	1,469
⊗ Japan Bank for International Cooperation	3.375%	10/31/23	24,400	25,667
⊗ Japan Bank for International Cooperation	2.500%	5/23/24	4,000	4,073
⊗ Japan Bank for International Cooperation	3.000%	5/29/24	19,690	20,445
⊗ Japan Bank for International Cooperation	1.750%	10/17/24	13,000	12,797
⊗ Japan Bank for International Cooperation	2.125%	2/10/25	19,240	19,278
⊗ Japan Bank for International Cooperation	2.750%	1/21/26	5,720	5,905
⊗ Japan Bank for International Cooperation	2.375%	4/20/26	2,110	2,131
⊗ Japan Bank for International Cooperation	2.250%	11/4/26	30,750	30,835
⊗ Japan Bank for International Cooperation	2.875%	6/1/27	40,695	42,546
⊗ Japan Bank for International Cooperation	2.875%	7/21/27	9,250	9,658
⊗ Japan Bank for International Cooperation	2.750%	11/16/27	25,720	26,734
⊗ Japan Bank for International Cooperation	3.250%	7/20/28	14,935	16,079
⊗ Japan Bank for International Cooperation	3.500%	10/31/28	20,625	22,644
⊗ Japan Bank for International Cooperation	2.000%	10/17/29	12,000	11,697
⊗ Japan International Cooperation Agency	2.750%	4/27/27	11,600	11,968
⊗ Japan International Cooperation Agency	3.375%	6/12/28	5,250	5,702
⊗ KFW	1.625%	3/15/21	48,900	48,857
⊗ KFW	2.375%	3/24/21	51,700	52,077

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2019

		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
9	KFW	2.625%	4/12/21	53,134	53,758
9	KFW	1.500%	6/15/21	84,685	84,541
9	KFW	2.375%	8/25/21	14,075	14,238
9	KFW	1.750%	9/15/21	65,700	65,799
9	KFW	2.000%	11/30/21	21,990	22,130
9	KFW	3.125%	12/15/21	63,435	65,199
9	KFW	2.625%	1/25/22	20,690	21,093
9	KFW	2.500%	2/15/22	53,050	53,918
9	KFW	2.125%	3/7/22	56,050	56,558
9	KFW	2.125%	6/15/22	64,090	64,758
9	KFW	1.750%	8/22/22	39,655	39,728
9	KFW	2.000%	9/29/22	7,190	7,252
9	KFW	2.000%	10/4/22	25,300	25,511
9	KFW	2.375%	12/29/22	55,900	57,046
9	KFW	2.125%	1/17/23	41,585	42,195
9	KFW	2.625%	2/28/24	20,100	20,790
9	KFW	1.375%	8/5/24	31,405	30,814
9	KFW	2.500%	11/20/24	52,896	54,633
9	KFW	2.000%	5/2/25	10,690	10,801
9	KFW	2.875%	4/3/28	2,575	2,758
9	KFW	1.750%	9/14/29	15,540	15,211
9	KFW	0.000%	4/18/36	16,942	11,562
9	KFW	0.000%	6/29/37	29,675	19,758
	Korea Development Bank	2.250%	5/18/20	100	100
	Korea Development Bank	2.500%	1/13/21	1,590	1,595
	Korea Development Bank	4.625%	11/16/21	6,975	7,288
	Korea Development Bank	2.625%	2/27/22	20,000	20,263
	Korea Development Bank	3.000%	3/19/22	2,000	2,052
	Korea Development Bank	3.000%	9/14/22	17,400	17,818
	Korea Development Bank	3.375%	3/12/23	37,000	38,380
	Korea Development Bank	2.750%	3/19/23	9,600	9,766
	Korea Development Bank	3.750%	1/22/24	23,490	24,899
	Korea Development Bank	3.250%	2/19/24	3,000	3,120
	Korea Development Bank	2.125%	10/1/24	5,700	5,677
	Korea Development Bank	2.000%	9/12/26	1,500	1,453
	Landesbank Baden-Wuerttemberg	7.625%	2/1/23	1,580	1,819
9	Landwirtschaftliche Rentenbank	1.750%	9/24/21	11,160	11,177
9	Landwirtschaftliche Rentenbank	3.125%	11/14/23	12,350	13,003
9	Landwirtschaftliche Rentenbank	2.000%	1/13/25	43,150	43,554
9	Landwirtschaftliche Rentenbank	2.375%	6/10/25	24,600	25,298
9	Landwirtschaftliche Rentenbank	1.750%	7/27/26	17,675	17,513
9	Landwirtschaftliche Rentenbank	2.500%	11/15/27	19,024	19,858
	Nexen Energy ULC	7.875%	3/15/32	12,815	18,479
	Nexen Energy ULC	5.875%	3/10/35	5,024	6,383
	Nexen Energy ULC	6.400%	5/15/37	12,469	17,154
	Nexen Energy ULC	7.500%	7/30/39	7,748	12,043
	Nordic Investment Bank	2.250%	2/1/21	17,930	18,014
	Nordic Investment Bank	1.250%	8/2/21	7,450	7,400
	Nordic Investment Bank	2.125%	2/1/22	3,815	3,849
	Nordic Investment Bank	1.375%	10/17/22	11,800	11,696
	Nordic Investment Bank	2.875%	7/19/23	13,500	14,032
	Nordic Investment Bank	2.250%	5/21/24	12,000	12,209
	North American Development Bank	2.400%	10/26/22	5,915	5,939
10	Oesterreichische Kontrollbank AG	1.875%	1/20/21	8,050	8,062
10	Oesterreichische Kontrollbank AG	2.875%	9/7/21	2,000	2,038
10	Oesterreichische Kontrollbank AG	2.375%	10/1/21	10,450	10,558
10	Oesterreichische Kontrollbank AG	2.625%	1/31/22	6,635	6,753
10	Oesterreichische Kontrollbank AG	1.625%	9/17/22	5,300	5,287
10	Oesterreichische Kontrollbank AG	2.875%	3/13/23	12,595	13,039
10	Oesterreichische Kontrollbank AG	3.125%	11/7/23	11,471	12,048
4	Oriental Republic of Uruguay	8.000%	11/18/22	3,900	4,348
4	Oriental Republic of Uruguay	4.500%	8/14/24	17,345	18,752
4	Oriental Republic of Uruguay	4.375%	10/27/27	27,244	30,071
4	Oriental Republic of Uruguay	4.375%	1/23/31	20,884	23,364

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4	Oriental Republic of Uruguay	7.625%	3/21/36	7,409
4	Oriental Republic of Uruguay	4.125%	11/20/45	13,771
4	Oriental Republic of Uruguay	5.100%	6/18/50	41,265
4	Oriental Republic of Uruguay	4.975%	4/20/55	32,306
	Petroleos Mexicanos	5.500%	1/21/21	14,977
	Petroleos Mexicanos	6.375%	2/4/21	6,240
	Petroleos Mexicanos	4.875%	1/24/22	7,449
	Petroleos Mexicanos	5.375%	3/13/22	7,201
	Petroleos Mexicanos	3.500%	1/30/23	7,461
	Petroleos Mexicanos	4.625%	9/21/23	13,183
	Petroleos Mexicanos	4.875%	1/18/24	8,334
4	Petroleos Mexicanos	2.290%	2/15/24	1,076
	Petroleos Mexicanos	4.250%	1/15/25	4,435
	Petroleos Mexicanos	2.378%	4/15/25	1,569
	Petroleos Mexicanos	4.500%	1/23/26	6,935
	Petroleos Mexicanos	6.875%	8/4/26	36,655
7	Petroleos Mexicanos	6.490%	1/23/27	32,647
	Petroleos Mexicanos	6.500%	3/13/27	72,559
	Petroleos Mexicanos	5.350%	2/12/28	37,693
	Petroleos Mexicanos	6.500%	1/23/29	22,351
7	Petroleos Mexicanos	6.840%	1/23/30	48,202
	Petroleos Mexicanos	6.625%	6/15/35	33,562
	Petroleos Mexicanos	6.625%	6/15/38	6,673
	Petroleos Mexicanos	6.500%	6/2/41	14,678
	Petroleos Mexicanos	5.500%	6/27/44	6,722
	Petroleos Mexicanos	6.375%	1/23/45	17,544
	Petroleos Mexicanos	5.625%	1/23/46	12,054
	Petroleos Mexicanos	6.750%	9/21/47	76,653
	Petroleos Mexicanos	6.350%	2/12/48	36,382
7	Petroleos Mexicanos	7.690%	1/23/50	103,551
	Province of Alberta	2.200%	7/26/22	25,078
	Province of Alberta	3.350%	11/1/23	25,817
	Province of Alberta	2.950%	1/23/24	14,776
	Province of Alberta	1.875%	11/13/24	24,556
	Province of Alberta	3.300%	3/15/28	15,101
	Province of British Columbia	2.650%	9/22/21	19,292
	Province of British Columbia	2.000%	10/23/22	9,084
	Province of British Columbia	1.750%	9/27/24	7,692
	Province of British Columbia	6.500%	1/15/26	327
	Province of British Columbia	2.250%	6/2/26	8,153
	Province of Manitoba	2.050%	11/30/20	1,752
	Province of Manitoba	2.125%	5/4/22	755
	Province of Manitoba	2.100%	9/6/22	11,638
	Province of Manitoba	2.600%	4/16/24	18,996
	Province of Manitoba	3.050%	5/14/24	1,982
	Province of Manitoba	2.125%	6/22/26	5,660
	Province of New Brunswick	2.500%	12/12/22	1,702
	Province of New Brunswick	3.625%	2/24/28	9,286
	Province of Ontario	2.550%	2/12/21	32,035
	Province of Ontario	2.500%	9/10/21	34,195
	Province of Ontario	2.400%	2/8/22	17,923
	Province of Ontario	2.550%	4/25/22	35,335
	Province of Ontario	2.250%	5/18/22	39,198
	Province of Ontario	2.450%	6/29/22	11,981
	Province of Ontario	2.200%	10/3/22	2,524
	Province of Ontario	3.400%	10/17/23	54,073
	Province of Ontario	3.050%	1/29/24	17,626
	Province of Ontario	3.200%	5/16/24	4,782
	Province of Ontario	2.500%	4/27/26	16,889
	Province of Ontario	2.300%	6/15/26	42,894
	Province of Ontario	2.000%	10/2/29	29,782
	Province of Quebec	2.750%	8/25/21	17,838
	Province of Quebec	2.375%	1/31/22	17,539
	Province of Quebec	2.625%	2/13/23	27,106

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Province of Quebec	7.500%	7/15/23	300	355
	Province of Quebec	7.125%	2/9/24	11,172	13,358
	Province of Quebec	2.875%	10/16/24	16,375	17,057
	Province of Quebec	2.500%	4/20/26	18,800	19,242
	Province of Quebec	2.750%	4/12/27	45,500	47,300
	Province of Quebec	7.500%	9/15/29	17,395	25,051
	Province of Saskatchewan	8.500%	7/15/22	3,374	3,899
	Republic of Chile	3.250%	9/14/21	5,743	5,850
	Republic of Chile	2.250%	10/30/22	2,385	2,392
	Republic of Chile	3.125%	3/27/25	6,870	7,158
	Republic of Chile	3.125%	1/21/26	11,468	12,000
4	Republic of Chile	3.240%	2/6/28	33,514	35,125
	Republic of Chile	3.625%	10/30/42	300	323
	Republic of Chile	3.860%	6/21/47	11,497	12,759
4	Republic of Chile	3.500%	1/25/50	13,756	14,254
	Republic of Colombia	4.375%	7/12/21	14,430	14,893
4	Republic of Colombia	2.625%	3/15/23	20,485	20,616
	Republic of Colombia	4.000%	2/26/24	26,225	27,627
	Republic of Colombia	8.125%	5/21/24	6,362	7,806
4	Republic of Colombia	4.500%	1/28/26	24,763	26,931
4	Republic of Colombia	3.875%	4/25/27	37,235	39,328
4	Republic of Colombia	4.500%	3/15/29	20,125	22,263
	Republic of Colombia	10.375%	1/28/33	5,750	9,243
	Republic of Colombia	7.375%	9/18/37	20,452	29,105
	Republic of Colombia	6.125%	1/18/41	22,750	29,272
4	Republic of Colombia	5.625%	2/26/44	20,332	25,075
4	Republic of Colombia	5.000%	6/15/45	70,289	81,137
	Republic of Colombia	5.200%	5/15/49	16,800	20,044
	Republic of Finland	6.950%	2/15/26	1,905	2,326
	Republic of Hungary	6.375%	3/29/21	71,811	75,762
	Republic of Hungary	5.375%	2/21/23	23,077	25,296
	Republic of Hungary	5.750%	11/22/23	4,691	5,289
	Republic of Hungary	5.375%	3/25/24	20,168	22,726
	Republic of Hungary	7.625%	3/29/41	16,965	27,783
	Republic of Indonesia	2.950%	1/11/23	3,150	3,202
	Republic of Indonesia	4.450%	2/11/24	3,300	3,556
	Republic of Indonesia	3.500%	1/11/28	15,800	16,463
	Republic of Indonesia	4.100%	4/24/28	13,780	14,969
	Republic of Indonesia	4.750%	2/11/29	18,615	21,315
	Republic of Indonesia	3.400%	9/18/29	3,650	3,791
7	Republic of Indonesia	4.750%	7/18/47	6,315	7,278
	Republic of Indonesia	4.350%	1/11/48	24,445	27,043
	Republic of Indonesia	5.350%	2/11/49	12,200	15,724
	Republic of Indonesia	3.700%	10/30/49	4,500	4,566
	Republic of Italy	6.875%	9/27/23	32,550	36,997
	Republic of Italy	2.375%	10/17/24	28,200	27,586
	Republic of Italy	2.875%	10/17/29	13,600	12,847
	Republic of Italy	5.375%	6/15/33	28,320	32,437
	Republic of Italy	4.000%	10/17/49	28,100	26,650
	Republic of Korea	5.625%	11/3/25	525	621
	Republic of Korea	2.750%	1/19/27	46,040	47,021
	Republic of Korea	4.125%	6/10/44	4,937	6,001
	Republic of Korea	3.875%	9/20/48	6,513	7,760
4	Republic of Panama	4.000%	9/22/24	13,514	14,443
4	Republic of Panama	3.750%	3/16/25	17,075	18,121
	Republic of Panama	7.125%	1/29/26	9,968	12,485
	Republic of Panama	8.875%	9/30/27	7,179	10,239
4	Republic of Panama	3.875%	3/17/28	14,960	16,269
	Republic of Panama	9.375%	4/1/29	10,920	16,639
4	Republic of Panama	3.160%	1/23/30	2,200	2,266
4	Republic of Panama	6.700%	1/26/36	23,254	32,585
4	Republic of Panama	4.500%	5/15/47	7,420	8,830
4	Republic of Panama	4.500%	4/16/50	30,978	36,709
4	Republic of Panama	4.300%	4/29/53	16,450	19,185

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2019

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
4	Republic of Panama	3.870%	7/23/60	4,600	4,945
	Republic of Peru	7.350%	7/21/25	7,040	8,895
	Republic of Peru	4.125%	8/25/27	1,468	1,642
	Republic of Peru	2.844%	6/20/30	4,000	4,137
	Republic of Peru	8.750%	11/21/33	34,914	57,575
4	Republic of Peru	6.550%	3/14/37	14,941	21,826
	Republic of Peru	5.625%	11/18/50	33,183	48,143
	Republic of Poland	5.125%	4/21/21	22,985	23,931
	Republic of Poland	5.000%	3/23/22	23,876	25,481
	Republic of Poland	3.000%	3/17/23	23,036	23,719
	Republic of Poland	4.000%	1/22/24	15,114	16,266
	Republic of Poland	3.250%	4/6/26	24,835	26,293
	Republic of the Philippines	4.000%	1/15/21	22,110	22,521
	Republic of the Philippines	4.200%	1/21/24	1,000	1,077
	Republic of the Philippines	9.500%	10/21/24	1,150	1,532
	Republic of the Philippines	10.625%	3/16/25	19,600	27,660
	Republic of the Philippines	5.500%	3/30/26	23,675	28,084
	Republic of the Philippines	3.000%	2/1/28	19,300	20,046
	Republic of the Philippines	3.750%	1/14/29	19,100	21,069
	Republic of the Philippines	9.500%	2/2/30	21,428	34,178
	Republic of the Philippines	7.750%	1/14/31	24,220	35,785
	Republic of the Philippines	6.375%	1/15/32	7,900	10,754
	Republic of the Philippines	6.375%	10/23/34	38,315	54,407
	Republic of the Philippines	5.000%	1/13/37	1,645	2,099
	Republic of the Philippines	3.950%	1/20/40	37,050	42,270
	Republic of the Philippines	3.700%	3/1/41	14,075	15,940
	Republic of the Philippines	3.700%	2/2/42	22,320	25,143
	State of Israel	4.000%	6/30/22	16,130	16,955
	State of Israel	3.150%	6/30/23	11,100	11,543
	State of Israel	2.875%	3/16/26	25,400	26,479
	State of Israel	3.250%	1/17/28	5,000	5,360
	State of Israel	4.500%	1/30/43	14,100	16,791
	State of Israel	4.125%	1/17/48	12,100	13,806
	Svensk Exportkredit AB	1.750%	3/10/21	17,950	17,948
	Svensk Exportkredit AB	2.375%	4/9/21	6,900	6,954
	Svensk Exportkredit AB	2.875%	5/22/21	9,125	9,268
	Svensk Exportkredit AB	1.625%	9/12/21	17,700	17,675
	Svensk Exportkredit AB	3.125%	11/8/21	12,000	12,305
	Svensk Exportkredit AB	2.000%	8/30/22	16,500	16,610
	Svensk Exportkredit AB	1.625%	11/14/22	14,000	13,967
	Svensk Exportkredit AB	2.875%	3/14/23	12,700	13,155
	Syngenta Finance NV	3.125%	3/28/22	6,535	6,586
	United Mexican States	3.625%	3/15/22	44,240	45,569
	United Mexican States	4.000%	10/2/23	22,606	23,816
	United Mexican States	3.600%	1/30/25	30,467	31,833
	United Mexican States	4.125%	1/21/26	32,285	34,367
	United Mexican States	4.150%	3/28/27	45,290	48,400
	United Mexican States	3.750%	1/11/28	22,440	23,259
	United Mexican States	4.500%	4/22/29	29,850	32,711
	United Mexican States	8.300%	8/15/31	3,680	5,446
	United Mexican States	7.500%	4/8/33	14,715	20,745
	United Mexican States	6.750%	9/27/34	10,838	14,799
	United Mexican States	6.050%	1/11/40	34,244	44,367
	United Mexican States	4.750%	3/8/44	62,749	69,084
	United Mexican States	5.550%	1/21/45	12,795	15,678
	United Mexican States	4.600%	1/23/46	30,379	32,749
	United Mexican States	4.350%	1/15/47	33,740	35,323
	United Mexican States	4.600%	2/10/48	21,112	22,909
4	United Mexican States	4.500%	1/31/50	15,900	17,197
	United Mexican States	5.750%	10/12/10	43,460	51,118

Total Sovereign Bonds (Cost \$9,621,564)

10,031,009

Vanguard® Total Bond Market Index Fund
Schedule of Investments
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Taxable Municipal Bonds (0.7%)				
Alabama Economic Settlement Authority BP Settlement Revenue	3.163%	9/15/25	3,520	3,602
Alameda County CA Joint Powers Authority Lease Revenue	7.046%	12/1/44	2,050	3,224
American Municipal Power Ohio Inc. Revenue (Hydroelectric Projects)	6.449%	2/15/44	50	70
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	7.834%	2/15/41	2,300	3,599
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	6.053%	2/15/43	1,000	1,388
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	5.939%	2/15/47	8,475	11,693
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	6.270%	2/15/50	2,175	2,906
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	7.499%	2/15/50	1,550	2,394
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	8.084%	2/15/50	8,225	14,082
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.918%	4/1/40	4,075	5,967
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.263%	4/1/49	16,845	25,730
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	7.043%	4/1/50	2,900	4,708
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.907%	10/1/50	10,230	16,510
California Department of Water Resources Power Supply Revenue	2.000%	5/1/22	12,550	12,618
California GO	2.800%	4/1/21	10,000	10,130
California GO	5.700%	11/1/21	24,125	25,823
California GO	2.367%	4/1/22	2,000	2,028
California GO	3.375%	4/1/25	5,450	5,787
California GO	2.650%	4/1/26	5,000	5,115
California GO	3.500%	4/1/28	7,635	8,221
California GO	4.500%	4/1/33	11,590	13,037
California GO	7.500%	4/1/34	35,650	53,683
California GO	7.950%	3/1/36	550	555
California GO	4.600%	4/1/38	17,500	19,390
California GO	7.550%	4/1/39	35,035	56,197
California GO	7.300%	10/1/39	6,571	10,034
California GO	7.350%	11/1/39	27,395	42,082
California GO	7.625%	3/1/40	15,125	24,219
California GO	7.600%	11/1/40	15,670	25,867
California State University Systemwide Revenue	3.899%	11/1/47	3,220	3,523
Central Puget Sound WA Regional Transit Authority Sales & Use Tax Revenue	5.491%	11/1/39	1,410	1,855
Chicago IL GO	7.045%	1/1/29	3,000	3,293
Chicago IL GO	7.375%	1/1/33	1,850	2,216
Chicago IL GO	5.432%	1/1/42	2,500	2,581
Chicago IL GO	6.314%	1/1/44	5,700	6,479
Chicago IL Metropolitan Water Reclamation District GO	5.720%	12/1/38	7,450	9,747
Chicago IL O'Hare International Airport Revenue	6.395%	1/1/40	1,745	2,509
Chicago IL O'Hare International Airport Revenue	4.472%	1/1/49	4,375	5,279
Chicago IL Transit Authority Sales Tax Receipts Revenue	6.200%	12/1/40	2,525	3,305
Chicago IL Transit Authority Transfer Tax Receipts Revenue	6.899%	12/1/40	7,135	9,639
Clark County NV Airport System Revenue	6.820%	7/1/45	3,745	5,901
Commonwealth Financing Authority Pennsylvania Revenue	3.807%	6/1/41	3,150	3,356

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Commonwealth Financing Authority Pennsylvania Revenue	3.864%	6/1/38	7,000	7,510
Connecticut GO	5.090%	10/1/30	8,770	10,086
Connecticut GO	5.850%	3/15/32	6,410	8,254
Cook County IL GO	6.229%	11/15/34	4,625	6,053
Dallas County TX Hospital District Revenue	5.621%	8/15/44	2,100	2,768
Dallas TX Area Rapid Transit Revenue	5.999%	12/1/44	2,065	2,942
Dallas TX Area Rapid Transit Revenue	5.022%	12/1/48	4,000	5,289
Dallas TX Convention Center Hotel Development Corp. Hotel Revenue	7.088%	1/1/42	9,740	13,518
Dallas TX Independent School District GO	6.450%	2/15/35	3,750	3,937
Dallas-Fort Worth TX International Airport Revenue	2.994%	11/1/38	3,150	3,109
Dallas-Fort Worth TX International Airport Revenue	3.144%	11/1/45	4,500	4,454
District of Columbia Income Tax Revenue	5.591%	12/1/34	1,175	1,455
District of Columbia Water & Sewer Authority Public Utility Revenue	4.814%	10/1/14	11,500	15,109
East Bay CA Municipal Utility District Water System Revenue	5.874%	6/1/40	4,280	5,874
Energy Northwest Washington Electric Revenue (Columbia Generating Station)	2.814%	7/1/24	95	97
Florida Board of Administration Finance Corp Revenue	2.638%	7/1/21	7,330	7,418
George Washington University DC	4.300%	9/15/44	5,500	6,364
George Washington University DC	4.868%	9/15/45	200	250
George Washington University DC	4.126%	9/15/48	7,586	8,740
Georgia Municipal Electric Power Authority Revenue	6.637%	4/1/57	13,122	17,669
Georgia Municipal Electric Power Authority Revenue	6.655%	4/1/57	6,673	9,191
Georgia Municipal Electric Power Authority Revenue	7.055%	4/1/57	3,680	4,975
Houston TX GO	6.290%	3/1/32	14,465	17,441
Illinois GO	4.950%	6/1/23	13,025	13,593
Illinois GO	5.100%	6/1/33	61,604	66,411
Illinois GO	6.630%	2/1/35	8,155	9,562
Illinois GO	6.725%	4/1/35	5,990	7,030
Illinois GO	7.350%	7/1/35	8,700	10,560
Illinois Toll Highway Authority Revenue	6.184%	1/1/34	4,980	6,611
JobsOhio Beverage System Statewide Liquor Profits Revenue	3.985%	1/1/29	6,300	6,841
JobsOhio Beverage System Statewide Liquor Profits Revenue	4.532%	1/1/35	4,100	4,805
Kansas Department of Transportation Highway Revenue	4.596%	9/1/35	1,900	2,245
Kansas Development Finance Authority Revenue	4.927%	4/15/45	400	500
11 Kansas Development Finance Authority Revenue (Public Employees Retirement System)	5.501%	5/1/34	4,300	5,343
Los Angeles CA Community College District GO	6.750%	8/1/49	3,025	4,966
Los Angeles CA Department of Water & Power Revenue	5.716%	7/1/39	3,840	5,166
Los Angeles CA Department of Water & Power Revenue	6.166%	7/1/40	1,550	1,583
Los Angeles CA Department of Water & Power Revenue	6.574%	7/1/45	2,700	4,221
Los Angeles CA Department of Water & Power Revenue	6.603%	7/1/50	5,060	8,121
Los Angeles CA Unified School District GO	5.755%	7/1/29	350	424
Los Angeles CA Unified School District GO	5.750%	7/1/34	10,200	13,062
Los Angeles CA Unified School District GO	6.758%	7/1/34	14,910	20,555
Los Angeles County CA Metropolitan Transportation Authority Sales Tax Revenue	5.735%	6/1/39	8,110	10,471
Los Angeles County CA Public Works Financing Authority Lease Revenue	7.618%	8/1/40	2,200	3,409
Maryland Transportation Authority Facilities Projects Revenue	5.888%	7/1/43	2,330	3,110
Massachusetts GO	4.200%	12/1/21	4,520	4,657
Massachusetts GO	4.500%	8/1/31	400	464
Massachusetts GO	5.456%	12/1/39	5,350	6,944

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Massachusetts GO	2.813%	9/1/43	10,415	9,914
Massachusetts GO	2.900%	9/1/49	4,745	4,479
Massachusetts School Building Authority Dedicated Sales Tax Revenue	5.715%	8/15/39	3,100	4,092
Massachusetts School Building Authority Dedicated Sales Tax Revenue	3.395%	10/15/40	5,695	5,693
Massachusetts Transportation Fund Revenue	5.731%	6/1/40	4,275	5,582
Metropolitan Government of Nashville & Davidson County TN Convention Center Authority Tourism Tax Revenue	6.731%	7/1/43	2,260	3,229
Metropolitan Washington DC/VA Airports Authority Dulles Toll Road Revenue	7.462%	10/1/46	6,325	10,192
Miami-Dade County FL Aviation Revenue (Miami International Airport)	4.280%	10/1/41	6,205	6,643
Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.084%	12/1/34	4,490	4,473
Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.384%	12/1/40	8,740	8,720
Michigan State University Revenue	4.496%	8/15/48	2,600	2,854
Mississippi GO	5.245%	11/1/34	1,375	1,707
Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.652%	8/15/57	5,750	6,042
¹² New Jersey Economic Development Authority Revenue (State Pension Funding)	7.425%	2/15/29	15,525	19,464
New Jersey Transportation Trust Fund Authority Transportation Program Revenue	4.081%	6/15/39	3,165	3,152
New Jersey Transportation Trust Fund Authority Transportation Program Revenue	4.131%	6/15/42	5,410	5,366
New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.754%	12/15/28	12,050	13,853
New Jersey Transportation Trust Fund Authority Transportation System Revenue	6.104%	12/15/28	7,805	8,109
New Jersey Transportation Trust Fund Authority Transportation System Revenue	6.561%	12/15/40	8,105	10,698
New Jersey Turnpike Authority Revenue	7.414%	1/1/40	16,050	25,177
New Jersey Turnpike Authority Revenue	7.102%	1/1/41	15,750	24,019
New York City NY GO	6.246%	6/1/35	2,150	2,185
New York City NY GO	5.517%	10/1/37	7,150	9,185
New York City NY GO	6.271%	12/1/37	2,175	3,018
New York City NY Housing Development Corp. Multi-Family Mortgage Revenue (8 Spruce Street)	3.709%	2/15/48	150	158
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.750%	6/15/41	1,435	2,010
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.724%	6/15/42	395	557
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.952%	6/15/42	2,900	4,182
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	6.011%	6/15/42	1,050	1,522
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.440%	6/15/43	4,400	6,048
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.882%	6/15/44	19,200	27,961
New York City NY Transitional Finance Authority Future Tax Revenue	5.767%	8/1/36	4,675	5,808
New York City NY Transitional Finance Authority Future Tax Revenue	5.508%	8/1/37	8,550	10,847
New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund)	7.336%	11/15/39	20,105	31,455
New York Metropolitan Transportation Authority Revenue (Transit Revenue)	5.871%	11/15/39	1,950	2,510
New York Metropolitan Transportation Authority Revenue (Transit Revenue)	6.668%	11/15/39	200	284
New York State Dormitory Authority Revenue	3.142%	7/1/43	3,700	3,668

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
New York State Dormitory Authority Revenue (Personal Income Tax)	3.110%	2/15/39	2,650	2,651
New York State Dormitory Authority Revenue (Personal Income Tax)	5.628%	3/15/39	2,170	2,669
New York State Dormitory Authority Revenue (Personal Income Tax)	5.600%	3/15/40	865	1,095
New York State Dormitory Authority Revenue (Personal Income Tax)	3.190%	2/15/43	2,650	2,660
New York State Thruway Authority	2.900%	1/1/35	2,675	2,666
New York State Thruway Authority	3.500%	1/1/42	2,000	1,992
New York State Urban Development Corp. Revenue (Personal Income Tax)	3.900%	3/15/33	4,000	4,298
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.770%	3/15/39	5,775	7,004
North Texas Tollway Authority System Revenue	6.718%	1/1/49	8,855	13,893
NYU Langone Hospitals	5.750%	7/1/43	4,780	6,346
Ohio State University General Receipts Revenue	4.910%	6/1/40	9,260	11,801
Ohio State University General Receipts Revenue	3.798%	12/1/46	2,860	3,174
Ohio State University General Receipts Revenue	4.800%	6/1/11	3,250	4,120
Ohio Water Development Authority Water Pollution Control Loan Fund Revenue	4.879%	12/1/34	2,550	2,976
Oregon Department of Transportation Highway User Tax Revenue	5.834%	11/15/34	6,040	8,048
Oregon GO	5.892%	6/1/27	5,230	6,198
¹¹ Oregon School Boards Association GO	5.528%	6/30/28	1,200	1,415
¹² Oregon School Boards Association GO	5.680%	6/30/28	1,575	1,888
Pennsylvania Public School Building Authority Lease Revenue (School District of Philadelphia)	5.000%	9/15/27	2,617	3,020
Pennsylvania Turnpike Commission Revenue	5.511%	12/1/45	2,195	2,899
Port Authority of New York & New Jersey Revenue	6.040%	12/1/29	2,560	3,296
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	12,025	16,052
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	6,355	8,483
Port Authority of New York & New Jersey Revenue	4.960%	8/1/46	6,300	8,137
Port Authority of New York & New Jersey Revenue	5.310%	8/1/46	4,625	5,121
Port Authority of New York & New Jersey Revenue	4.031%	9/1/48	2,205	2,490
Port Authority of New York & New Jersey Revenue	4.926%	10/1/51	5,800	7,514
Port Authority of New York & New Jersey Revenue	4.458%	10/1/62	21,900	26,841
Port Authority of New York & New Jersey Revenue	4.810%	10/15/65	5,400	6,802
Port Authority of New York & New Jersey Revenue	3.287%	8/1/69	5,400	5,135
Princeton University	5.700%	3/1/39	9,115	12,646
Regents of the University of California Revenue	3.063%	7/1/25	10,500	10,995
Regional Transportation District of Colorado Sales Tax Revenue	5.844%	11/1/50	3,200	4,641
Rutgers State University New Jersey Revenue	5.665%	5/1/40	3,275	4,271
Rutgers State University New Jersey Revenue	3.915%	5/1/19	3,900	3,838
Rutgers The State University of New Jersey	3.270%	5/1/43	1,325	1,311
Sales Tax Securitization Corp. Illinois Revenue	3.587%	1/1/43	8,700	8,577
Sales Tax Securitization Corp. Illinois Revenue	3.820%	1/1/48	3,525	3,550
Sales Tax Securitization Corp. Illinois Revenue	4.787%	1/1/48	1,625	1,888
Salt River Project Arizona Agricultural Improvement & Power District Revenue	4.839%	1/1/41	3,880	4,826
San Antonio TX Electric & Gas Systems Revenue	5.985%	2/1/39	4,085	5,622
San Antonio TX Electric & Gas Systems Revenue	5.808%	2/1/41	6,750	9,283
San Antonio TX Electric & Gas Systems Revenue	4.427%	2/1/42	5,150	5,970
San Diego County CA Regional Transportation Commission Sales Tax Revenue	5.911%	4/1/48	2,225	3,212
San Diego County CA Water Authority Revenue	6.138%	5/1/49	11,670	16,560
San Francisco CA City & County Public Utilities Commission Water Revenue	6.950%	11/1/50	4,950	7,526
San Jose CA Redevelopment Agency Successor Agency Tax Allocation	3.375%	8/1/34	5,940	6,106
Santa Clara Valley CA Transportation Authority Sales Tax Revenue	5.876%	4/1/32	8,775	10,732
South Carolina Public Service Authority Revenue	2.388%	12/1/23	2,300	2,305

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
South Carolina Public Service Authority Revenue	6.454%	1/1/50	8,650	12,721
Texas A&M University System Revenue Financing System Revenue	3.100%	7/1/49	3,650	3,555
Texas GO	5.517%	4/1/39	8,265	11,157
Texas GO	3.211%	4/1/44	6,000	6,060
Texas Private Activity Surface Transportation Corp. Revenue	3.922%	12/31/49	7,720	7,760
Texas Transportation Commission Revenue	5.178%	4/1/30	5,035	6,061
Texas Transportation Commission Revenue	4.681%	4/1/40	2,850	3,489
University of California Regents Medical Center Revenue	6.548%	5/15/48	3,950	5,704
University of California Regents Medical Center Revenue	6.583%	5/15/49	2,575	3,708
University of California Revenue	4.601%	5/15/31	4,500	5,142
University of California Revenue	5.770%	5/15/43	1,120	1,484
University of California Revenue	5.946%	5/15/45	13,025	17,460
University of California Revenue	4.858%	5/15/12	16,990	20,946
University of California Revenue	4.767%	5/15/15	6,825	8,244
University of Nebraska Student Fee Revenue	3.037%	10/1/49	2,250	2,174
University of Pittsburgh PA-of the Commonwealth System of Higher Education	3.555%	9/15/19	14,580	14,137
University of Southern California	5.250%	10/1/11	3,325	4,683
University of Texas Permanent University Fund Revenue	3.376%	7/1/47	5,800	6,111
University of Texas Revenue	3.354%	8/15/47	3,200	3,333
University of Texas System Revenue Financing System Revenue	4.794%	8/15/46	1,710	2,121
University of Virginia Revenue	4.179%	9/1/17	3,425	4,045
University of Virginia Revenue	3.227%	9/1/19	935	867
Utah GO	4.554%	7/1/24	2,425	2,567
Utah GO	3.539%	7/1/25	8,410	8,832
Washington GO	5.140%	8/1/40	4,410	5,630
Wisconsin Annual Appropriation Revenue	3.954%	5/1/36	17,970	19,212
Wisconsin General Fund Annual Appropriation Revenue	3.154%	5/1/27	3,100	3,218
¹¹ Wisconsin GO	5.700%	5/1/26	1,265	1,420
Total Taxable Municipal Bonds (Cost \$1,408,682)				1,644,739
				Shares
Temporary Cash Investment (2.0%)				
Money Market Fund (2.0%)				
¹³ Vanguard Market Liquidity Fund (Cost \$4,826,526)	1.816%		48,263,387	4,826,822
Total Investments (101.4%) (Cost \$243,108,378)				252,086,761
Other Assets and Liabilities – Net (-1.4%)				(3,429,542)
Net Assets (100%)				248,657,219

- Securities with a value of \$374,000 have been segregated as collateral for certain open To Be Announced (TBA) transactions.
- U.S. government-guaranteed.
- 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.
- 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.
- Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of December 31, 2019.
- Adjustable-rate security; rate shown is effective rate at period end. Certain adjustable-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.
- Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2019, the aggregate value of these securities was \$2,147,924,000, representing 0.9% of net assets.

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- 8 Guaranteed by the Government of Japan.
- 9 Guaranteed by the Federal Republic of Germany.
- 10 Guaranteed by the Republic of Austria.
- 11 Scheduled principal and interest payments are guaranteed by AGM (Assured Guaranty Municipal Corporation).
- 12 Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.
- 13 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

CMT—Constant Maturing Treasury Rate.

GO—General Obligation Bond.

LIBOR—London Interbank Offered Rate.

REIT—Real Estate Investment Trust.

TBA—To Be Announced.

UMBS—Uniform Mortgage-Backed Securities.

