

Annual Report | December 31, 2020

Vanguard Total Bond Market Index Fund

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

Your Fund's Performance at a Glance

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

Market Barometer

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

About Your Fund's Expenses

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

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

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

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

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

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

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

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

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

Six Months Ended December 31, 2020

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

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

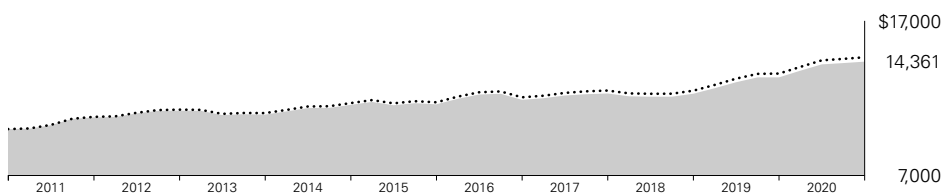
Total Bond Market Index Fund



Performance Summary

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

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

Initial Investment of \$10,000



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

See Financial Highlights for dividend and capital gains information.

Total Bond Market Index Fund

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

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

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

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

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

Total Bond Market Index Fund

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

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

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

Fund Allocation

As of December 31, 2020

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

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

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

Financial Statements

Schedule of Investments—Investments Summary

As of December 31, 2020

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

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

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

Total Bond Market Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | Percentage of Net Assets |
|--|----------------|-----------------|---------------------|-----------------------|--------------------------|
| United States Treasury Note/Bond | 1.750% | 5/31/22 | 882,325 | 902,451 | 0.3% |
| United States Treasury Note/Bond | 2.125% | 12/31/22 | 863,325 | 897,590 | 0.3% |
| United States Treasury Note/Bond | 1.625% | 12/15/22 | 869,040 | 894,294 | 0.3% |
| United States Treasury Note/Bond | 1.375% | 10/15/22 | 862,560 | 881,700 | 0.3% |
| United States Treasury Note/Bond | 0.375% | 11/30/25 | 874,670 | 875,763 | 0.3% |
| United States Treasury Note/Bond | 2.875% | 5/15/28 | 755,131 | 874,654 | 0.3% |
| United States Treasury Note/Bond | 1.125% | 8/15/40 | 915,540 | 866,330 | 0.3% |
| United States Treasury Note/Bond | 1.625% | 11/30/26 | 807,440 | 861,062 | 0.3% |
| United States Treasury Note/Bond | 1.625% | 11/15/50 | 847,880 | 843,641 | 0.3% |
| United States Treasury Note/Bond | 2.500% | 1/31/24 | 778,645 | 834,123 | 0.3% |
| United States Treasury Note/Bond | 1.625% | 2/15/26 | 776,005 | 825,235 | 0.3% |
| United States Treasury Note/Bond | 2.250% | 11/15/25 | 742,427 | 810,871 | 0.3% |
| United States Treasury Note/Bond | 0.125% | 7/15/23 | 810,781 | 810,278 | 0.3% |
| United States Treasury Note/Bond | 3.000% | 2/15/48 | 617,611 | 810,232 | 0.3% |
| United States Treasury Note/Bond | 0.500% | 8/31/27 | 815,035 | 809,558 | 0.3% |
| United States Treasury Note/Bond | 2.625% | 2/15/29 | 697,211 | 800,050 | 0.3% |
| United States Treasury Note/Bond | 1.750% | 6/15/22 | 776,420 | 794,619 | 0.3% |
| United States Treasury Note/Bond | 0.125%–8.125% | 2/15/21–2/15/50 | 68,609,704 | 75,976,361 | 25.0% |
| | | | | 122,887,012 | 40.5% |
| Agency Bonds and Notes | | | | | |
| ² Federal Home Loan Mortgage Corp. | 0.125%–6.750% | 1/13/22–7/15/32 | 1,108,533 | 1,240,545 | 0.4% |
| ² Federal National Mortgage Assn. | 0.250%–7.250% | 10/7/21–7/15/37 | 1,713,945 | 1,826,712 | 0.6% |
| Agency Bonds and Notes—Other † | | | | 1,406,083 | 0.5% |
| | | | | 4,473,340 | 1.5% |
| Conventional Mortgage-Backed Securities | | | | | |
| ^{2,3,4} Fannie Mae Pool | 1.500%–9.500% | 1/1/21–1/1/51 | 21,403,929 | 22,875,656 | 7.6% |
| ^{2,3} Freddie Mac Gold Pool | 2.000%–10.000% | 1/1/21–2/1/49 | 7,720,069 | 8,305,976 | 2.7% |
| ³ Ginnie Mae I Pool | 3.000%–10.000% | 4/15/21–2/15/49 | 754,511 | 824,578 | 0.3% |
| ^{3,4} Ginnie Mae II Pool | 2.000% | 1/1/51 | 770,560 | 805,556 | 0.3% |
| ^{3,4} Ginnie Mae II Pool | 2.000%–8.500% | 7/20/23–1/1/51 | 12,491,384 | 13,378,882 | 4.4% |
| ^{2,3,4} UMBS Pool | 2.000% | 1/1/51 | 2,953,647 | 3,068,101 | 1.0% |
| ^{2,3,4} UMBS Pool | 2.500% | 1/1/51 | 1,433,816 | 1,511,907 | 0.5% |
| ^{2,3,4} UMBS Pool | 2.000% | 1/1/36 | 859,549 | 898,969 | 0.3% |
| ^{2,3,4} UMBS Pool | 1.500%–6.000% | 7/1/26–1/1/51 | 8,451,847 | 8,911,855 | 2.9% |
| ^{2,3,4} UMBS Pool | 1.500%–5.000% | 11/1/33–1/1/51 | 1,647,649 | 1,714,271 | 0.6% |
| | | | | 62,295,751 | 20.6% |
| Nonconventional Mortgage-Backed Securities | | | | | |
| ^{2,3} Fannie Mae Pool | 2.279% | 7/1/43 | 4,471 | 4,636 | 0.0% |
| ^{2,3,5} Fannie Mae Pool, 12M USD LIBOR + 1.290% | 2.799% | 12/1/41 | 864 | 899 | 0.0% |
| ^{2,3,5} Fannie Mae Pool, 12M USD LIBOR + 1.310% | 1.889% | 9/1/37 | 1,198 | 1,239 | 0.0% |
| ^{2,3,5} Fannie Mae Pool, 12M USD LIBOR + 1.353% | 3.353% | 1/1/35 | 68 | 71 | 0.0% |
| ^{2,3,5} Fannie Mae Pool, 12M USD LIBOR + 1.392% | 2.033% | 10/1/37 | 552 | 572 | 0.0% |
| ^{2,3,5} Fannie Mae Pool, 12M USD LIBOR + 1.460% | 3.460% | 2/1/37 | 2 | 2 | 0.0% |

Total Bond Market Index Fund

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

Total Bond Market Index Fund

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

Total Bond Market Index Fund

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

Total Bond Market Index Fund

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

Total Bond Market Index Fund

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

Total Bond Market Index Fund

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

Total Bond Market Index Fund

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

Cost is in \$000s.

• See Note A in Notes to Financial Statements.

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

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

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

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

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

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

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

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

12M—12-month.

1YR—1-year.

6M—6-month.

CMT—Constant Maturing Treasury Rate.

LIBOR—London Interbank Offered Rate.

REMICs—Real Estate Mortgage Investment Conduits.

UMBS—Uniform Mortgage-Backed Securities.

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

Statement of Assets and Liabilities

As of December 31, 2020

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

Total Bond Market Index Fund

Statement of Assets and Liabilities (continued)

At December 31, 2020, net assets consisted of:

| (\$000s, except shares and per-share amounts) | Amount |
|---|--------------------|
| Paid-in Capital | 282,298,259 |
| Total Distributable Earnings (Loss) | 20,888,496 |
| Net Assets | 303,186,755 |
| Investor Shares—Net Assets | |
| Applicable to 138,222,285 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 1,605,842 |
| Net Asset Value Per Share—Investor Shares | \$11.62 |
| ETF Shares—Net Assets | |
| Applicable to 775,223,018 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 68,244,846 |
| Net Asset Value Per Share—ETF Shares | \$88.03 |
| Admiral Shares—Net Assets | |
| Applicable to 10,406,875,820 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 120,908,545 |
| Net Asset Value Per Share—Admiral Shares | \$11.62 |
| Institutional Shares—Net Assets | |
| Applicable to 4,563,341,035 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 53,017,525 |
| Net Asset Value Per Share—Institutional Shares | \$11.62 |
| Institutional Plus Shares—Net Assets | |
| Applicable to 2,832,646,935 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 32,910,152 |
| Net Asset Value Per Share—Institutional Plus Shares | \$11.62 |
| Institutional Select Shares—Net Assets | |
| Applicable to 2,280,885,799 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 26,499,845 |
| Net Asset Value Per Share—Institutional Select Shares | \$11.62 |

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

Statement of Operations

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

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

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

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

Statement of Changes in Net Assets

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

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

Financial Highlights

Investor Shares

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

Ratios/Supplemental Data

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

1 Calculated based on average shares outstanding.

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

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

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

Financial Highlights

ETF Shares

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

Ratios/Supplemental Data

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

1 Calculated based on average shares outstanding.

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

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

Financial Highlights

Admiral Shares

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

Ratios/Supplemental Data

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

1 Calculated based on average shares outstanding.

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

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

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

Financial Highlights

Institutional Shares

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

Ratios/Supplemental Data

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

1 Calculated based on average shares outstanding.

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

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

Financial Highlights

Institutional Plus Shares

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

Ratios/Supplemental Data

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

1 Calculated based on average shares outstanding.

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

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

Financial Highlights

Institutional Select Shares

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

Ratios/Supplemental Data

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

1 Inception.

2 Calculated based on average shares outstanding.

3 Annualized.

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

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

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

Notes to Financial Statements

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Total Bond Market Index Fund

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

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

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

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

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

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

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

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

Total Bond Market Index Fund

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

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

The tax character of distributions paid was as follows:

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

* Includes short-term capital gains, if any.

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

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

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

Total Bond Market Index Fund

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

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

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

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

Report of Independent Registered Public Accounting Firm

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

Opinion on the Financial Statements

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

Basis for Opinion

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of December 31, 2020 by correspondence with the custodian, transfer agent and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

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

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

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

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

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

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

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

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

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The People Who Govern Your Fund

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

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

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

Interested Trustee¹

Mortimer J. Buckley

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

Independent Trustees

Emerson U. Fullwood

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

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

Amy Gutmann

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

F. Joseph Loughrey

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

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

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

Mark Loughridge

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

Scott C. Malpass

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

Deanna Mulligan

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

André F. Perold

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

Sarah Bloom Raskin

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

Peter F. Volanakis

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

Executive Officers

John Bendl

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

Christine M. Buchanan

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

David Cermak

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

John Galloway

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

Thomas J. Higgins

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

Peter Mahoney

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

Anne E. Robinson

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

Michael Rollings

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

John E. Schadt

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

Vanguard Senior Management Team

Joseph Brennan

Mortimer J. Buckley

Gregory Davis

John James

John T. Marcante

Chris D. McIsaac

James M. Norris

Thomas M. Rampulla

Karin A. Risi

Anne E. Robinson

Michael Rollings

Lauren Valente



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

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

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

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U.S. Patent Nos. 6,879,964; 7,337,138;
7,720,749; 7,925,573; 8,090,646; 8,417,623; and 8,626,636.
Vanguard Marketing Corporation, Distributor.

Q840 022021

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

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

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

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

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

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

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

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

4,473,340

Conventional Mortgage-Backed Securities (20.6%)

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

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

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

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

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

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

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

189,745,675

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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|---|--------|---------------|---------------------|----------------------|
| 4 GS Mortgage Securities Trust 2012-GCJ7 | 3.377% | 5/10/45 | 4,584 | 4,638 |
| 4 GS Mortgage Securities Trust 2012-GCJ9 | 2.773% | 11/10/45 | 5,411 | 5,589 |
| 4 GS Mortgage Securities Trust 2013-GC10 | 2.943% | 2/10/46 | 4,077 | 4,229 |
| 4 GS Mortgage Securities Trust 2013-GC10 | 3.279% | 2/10/46 | 1,529 | 1,582 |
| 4 GS Mortgage Securities Trust 2013-GCJ12 | 3.135% | 6/10/46 | 5,682 | 5,974 |
| 4 GS Mortgage Securities Trust 2013-GCJ12 | 3.375% | 6/10/46 | 1,792 | 1,883 |
| 4 GS Mortgage Securities Trust 2013-GCJ14 | 3.817% | 8/10/46 | 760 | 790 |
| 4 GS Mortgage Securities Trust 2013-GCJ14 | 4.243% | 8/10/46 | 7,350 | 7,963 |
| 4 GS Mortgage Securities Trust 2013-GCJ16 | 3.813% | 11/10/46 | 697 | 734 |
| 4 GS Mortgage Securities Trust 2013-GCJ16 | 4.271% | 11/10/46 | 1,525 | 1,667 |
| 4 GS Mortgage Securities Trust 2014-GC18 | 4.074% | 1/10/47 | 18,304 | 19,857 |
| 4 GS Mortgage Securities Trust 2014-GC18 | 4.383% | 1/10/47 | 1,975 | 2,117 |
| 4 GS Mortgage Securities Trust 2014-GC22 | 3.467% | 6/10/47 | 1,461 | 1,528 |
| 4 GS Mortgage Securities Trust 2014-GC22 | 3.516% | 6/10/47 | 296 | 298 |
| 4 GS Mortgage Securities Trust 2014-GC22 | 3.862% | 6/10/47 | 1,950 | 2,141 |
| 4 GS Mortgage Securities Trust 2014-GC24 | 3.931% | 9/10/47 | 7,125 | 7,845 |
| 4 GS Mortgage Securities Trust 2014-GC24 | 4.511% | 9/10/47 | 1,675 | 1,601 |
| 4 GS Mortgage Securities Trust 2014-GC26 | 3.365% | 11/10/47 | 2,696 | 2,824 |
| 4 GS Mortgage Securities Trust 2014-GC26 | 3.629% | 11/10/47 | 11,450 | 12,608 |
| 4 GS Mortgage Securities Trust 2014-GC26 | 3.964% | 11/10/47 | 2,000 | 2,191 |
| 4 GS Mortgage Securities Trust 2014-GC26 | 4.215% | 11/10/47 | 1,700 | 1,770 |
| 4 GS Mortgage Securities Trust 2015-GC28 | 3.396% | 2/10/48 | 6,200 | 6,780 |
| 4 GS Mortgage Securities Trust 2015-GC30 | 3.382% | 5/10/50 | 5,700 | 6,278 |
| 4 GS Mortgage Securities Trust 2015-GC32 | 3.513% | 7/10/48 | 5,325 | 5,639 |
| 4 GS Mortgage Securities Trust 2015-GC32 | 3.764% | 7/10/48 | 2,275 | 2,551 |
| 4 GS Mortgage Securities Trust 2015-GC34 | 3.244% | 10/10/48 | 2,358 | 2,536 |
| 4 GS Mortgage Securities Trust 2015-GC34 | 3.278% | 10/10/48 | 5,713 | 6,081 |
| 4 GS Mortgage Securities Trust 2015-GC34 | 3.506% | 10/10/48 | 5,600 | 6,238 |
| 4 GS Mortgage Securities Trust 2016-GS2 | 3.050% | 5/10/49 | 4,425 | 4,828 |
| 4 GS Mortgage Securities Trust 2016-GS3 | 2.850% | 10/10/49 | 11,450 | 12,503 |
| 4 GS Mortgage Securities Trust 2016-GS4 | 3.442% | 11/10/49 | 3,950 | 4,437 |
| 4 GS Mortgage Securities Trust 2016-GS4 | 3.645% | 11/10/49 | 2,925 | 3,232 |
| 4 GS Mortgage Securities Trust 2017-GS5 | 3.674% | 3/10/50 | 8,350 | 9,478 |
| 4 GS Mortgage Securities Trust 2017-GS5 | 3.826% | 3/10/50 | 3,350 | 3,759 |
| 4 GS Mortgage Securities Trust 2017-GS6 | 3.433% | 5/10/50 | 8,250 | 9,313 |
| 4 GS Mortgage Securities Trust 2017-GS6 | 4.322% | 5/10/50 | 1,000 | 1,088 |
| 4 GS Mortgage Securities Trust 2017-GS7 | 3.430% | 8/10/50 | 13,194 | 14,934 |
| 4 GS Mortgage Securities Trust 2017-GS7 | 3.663% | 8/10/50 | 3,519 | 3,954 |
| 4 GS Mortgage Securities Trust 2019-GC38 | 3.968% | 2/10/52 | 3,150 | 3,703 |
| 4 GS Mortgage Securities Trust 2019-GC39 | 3.567% | 5/10/52 | 7,675 | 8,862 |
| 4 GS Mortgage Securities Trust 2019-GC4 | 3.212% | 9/1/52 | 3,775 | 4,190 |
| 4 GS Mortgage Securities Trust 2019-GC40 | 3.160% | 7/10/52 | 7,970 | 8,961 |
| 4 GS Mortgage Securities Trust 2019-GS4 | 3.001% | 9/1/52 | 16,200 | 18,057 |
| 4 GS Mortgage Securities Trust 2019-GSA1 | 3.048% | 11/10/52 | 7,164 | 8,029 |
| 4 GS Mortgage Securities Trust 2020-GC45 | 2.911% | 2/13/53 | 7,370 | 8,175 |
| 4 GS Mortgage Securities Trust 2020-GC45 | 3.173% | 2/13/53 | 2,110 | 2,351 |
| 4 GS Mortgage Securities Trust 2020-GC47 | 2.377% | 5/12/53 | 4,270 | 4,554 |
| 4 GS Mortgage Securities Trust 2020-GSA2 | 2.012% | 12/12/53 | 7,200 | 7,405 |
| 4 GS Mortgage Securities Trust 2020-GSA2 | 2.224% | 12/12/53 | 1,100 | 1,136 |
| 4 Honda Auto Receivables 2017-4 Owner Trust | 2.050% | 11/22/21 | 189 | 189 |
| 4 Honda Auto Receivables 2018-1 Owner Trust | 2.640% | 2/15/22 | 2,669 | 2,681 |
| 4 Honda Auto Receivables 2018-1 Owner Trust | 2.830% | 5/15/24 | 3,575 | 3,624 |
| 4 Honda Auto Receivables 2018-2 Owner Trust | 3.010% | 5/18/22 | 1,347 | 1,358 |
| 4 Honda Auto Receivables 2018-2 Owner Trust | 3.160% | 8/19/24 | 2,600 | 2,655 |
| 4 Honda Auto Receivables 2018-4 Owner Trust | 2.520% | 6/21/23 | 8,975 | 9,141 |
| 4 Honda Auto Receivables 2018-4 Owner Trust | 2.540% | 3/21/25 | 1,720 | 1,786 |
| 4 Honda Auto Receivables 2020-1 Owner Trust | 1.610% | 4/22/24 | 6,350 | 6,482 |
| 4 Honda Auto Receivables 2020-1 Owner Trust | 1.630% | 10/21/26 | 965 | 995 |
| 4 Honda Auto Receivables 2020-3 Owner Trust | 0.370% | 10/18/24 | 5,900 | 5,910 |
| 4 Honda Auto Receivables 2020-3 Owner Trust | 0.460% | 4/19/27 | 1,275 | 1,279 |
| 4 Hyundai Auto Receivables Trust 2018-A | 2.790% | 7/15/22 | 1,217 | 1,226 |
| 4 Hyundai Auto Receivables Trust 2018-A | 2.940% | 6/17/24 | 4,200 | 4,292 |
| 4 Hyundai Auto Receivables Trust 2020-A | 1.410% | 11/15/24 | 700 | 713 |
| 4 Hyundai Auto Receivables Trust 2020-B | 0.480% | 12/16/24 | 2,800 | 2,811 |

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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|--|--------|---------------|---------------------|----------------------|
| UnitedHealth Group Inc. | 2.875% | 3/15/23 | 3,836 | 4,052 |
| UnitedHealth Group Inc. | 3.500% | 6/15/23 | 5,275 | 5,670 |
| UnitedHealth Group Inc. | 3.500% | 2/15/24 | 7,005 | 7,652 |
| UnitedHealth Group Inc. | 2.375% | 8/15/24 | 5,350 | 5,704 |
| UnitedHealth Group Inc. | 3.750% | 7/15/25 | 13,810 | 15,725 |
| UnitedHealth Group Inc. | 3.700% | 12/15/25 | 6,916 | 7,920 |
| UnitedHealth Group Inc. | 1.250% | 1/15/26 | 6,600 | 6,773 |
| UnitedHealth Group Inc. | 3.100% | 3/15/26 | 9,205 | 10,309 |
| UnitedHealth Group Inc. | 3.450% | 1/15/27 | 7,982 | 9,128 |
| UnitedHealth Group Inc. | 3.375% | 4/15/27 | 39,962 | 45,549 |
| UnitedHealth Group Inc. | 2.950% | 10/15/27 | 8,763 | 9,826 |
| UnitedHealth Group Inc. | 3.850% | 6/15/28 | 8,377 | 9,933 |
| UnitedHealth Group Inc. | 3.875% | 12/15/28 | 9,126 | 10,912 |
| UnitedHealth Group Inc. | 2.875% | 8/15/29 | 20,928 | 23,697 |
| UnitedHealth Group Inc. | 2.000% | 5/15/30 | 16,500 | 17,485 |
| UnitedHealth Group Inc. | 4.625% | 7/15/35 | 12,573 | 16,919 |
| UnitedHealth Group Inc. | 5.800% | 3/15/36 | 5,610 | 8,375 |
| UnitedHealth Group Inc. | 6.500% | 6/15/37 | 3,880 | 6,169 |
| UnitedHealth Group Inc. | 6.625% | 11/15/37 | 12,065 | 19,177 |
| UnitedHealth Group Inc. | 6.875% | 2/15/38 | 22,521 | 36,860 |
| UnitedHealth Group Inc. | 3.500% | 8/15/39 | 21,990 | 25,940 |
| UnitedHealth Group Inc. | 2.750% | 5/15/40 | 27,185 | 29,305 |
| UnitedHealth Group Inc. | 5.700% | 10/15/40 | 2,221 | 3,330 |
| UnitedHealth Group Inc. | 5.950% | 2/15/41 | 5,650 | 8,636 |
| UnitedHealth Group Inc. | 4.625% | 11/15/41 | 10,859 | 14,734 |
| UnitedHealth Group Inc. | 4.375% | 3/15/42 | 616 | 804 |
| UnitedHealth Group Inc. | 3.950% | 10/15/42 | 17,597 | 22,195 |
| UnitedHealth Group Inc. | 4.250% | 3/15/43 | 7,566 | 9,932 |
| UnitedHealth Group Inc. | 4.750% | 7/15/45 | 18,649 | 26,147 |
| UnitedHealth Group Inc. | 4.200% | 1/15/47 | 12,267 | 16,157 |
| UnitedHealth Group Inc. | 4.250% | 4/15/47 | 11,160 | 14,692 |
| UnitedHealth Group Inc. | 3.750% | 10/15/47 | 9,476 | 11,707 |
| UnitedHealth Group Inc. | 4.250% | 6/15/48 | 17,191 | 22,905 |
| UnitedHealth Group Inc. | 4.450% | 12/15/48 | 6,825 | 9,393 |
| UnitedHealth Group Inc. | 3.700% | 8/15/49 | 16,249 | 20,252 |
| UnitedHealth Group Inc. | 2.900% | 5/15/50 | 16,300 | 17,981 |
| UnitedHealth Group Inc. | 3.875% | 8/15/59 | 7,755 | 10,006 |
| UnitedHealth Group Inc. | 3.125% | 5/15/60 | 17,350 | 20,026 |
| Unum Group | 4.000% | 3/15/24 | 3,985 | 4,339 |
| Unum Group | 4.500% | 3/15/25 | 4,307 | 4,883 |
| Unum Group | 3.875% | 11/5/25 | 175 | 194 |
| Unum Group | 4.000% | 6/15/29 | 3,050 | 3,430 |
| Unum Group | 5.750% | 8/15/42 | 6,973 | 8,455 |
| Unum Group | 4.500% | 12/15/49 | 8,336 | 8,872 |
| Voya Financial Inc. | 3.125% | 7/15/24 | 7,235 | 7,813 |
| Voya Financial Inc. | 3.650% | 6/15/26 | 2,440 | 2,781 |
| Voya Financial Inc. | 5.700% | 7/15/43 | 10,079 | 13,771 |
| Voya Financial Inc. | 4.800% | 6/15/46 | 2,436 | 3,078 |
| ⁴ Voya Financial Inc. | 4.700% | 1/23/48 | 4,157 | 4,323 |
| W R Berkley Corp. | 4.000% | 5/12/50 | 6,030 | 7,367 |
| Willis North America Inc. | 3.600% | 5/15/24 | 7,150 | 7,811 |
| Willis North America Inc. | 4.500% | 9/15/28 | 4,930 | 5,928 |
| Willis North America Inc. | 2.950% | 9/15/29 | 10,221 | 11,165 |
| Willis North America Inc. | 5.050% | 9/15/48 | 7,488 | 10,499 |
| Willis North America Inc. | 3.875% | 9/15/49 | 17,170 | 20,937 |
| WR Berkley Corp. | 4.625% | 3/15/22 | 4,500 | 4,714 |
| WR Berkley Corp. | 4.750% | 8/1/44 | 4,138 | 5,415 |
| XLIT Ltd. | 4.450% | 3/31/25 | 1,532 | 1,750 |
| XLIT Ltd. | 5.250% | 12/15/43 | 7,175 | 10,279 |
| XLIT Ltd. | 5.500% | 3/31/45 | 5,529 | 7,729 |
| Other Finance (0.0%) | | | | |
| ⁶ Blackstone / GSO Secured Lending Fund | 3.625% | 1/15/26 | 9,500 | 9,743 |
| Jones Lang LaSalle Inc. | 4.400% | 11/15/22 | 2,050 | 2,168 |

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

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

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

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

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

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

Industrial (18.1%)

Basic Industry (0.8%)

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| Norfolk Southern Corp. | 4.650% | 1/15/46 | 6,910 | 9,172 |
| Norfolk Southern Corp. | 3.942% | 11/1/47 | 2,800 | 3,398 |
| Norfolk Southern Corp. | 4.150% | 2/28/48 | 2,985 | 3,767 |
| Norfolk Southern Corp. | 4.100% | 5/15/49 | 5,295 | 6,653 |
| Norfolk Southern Corp. | 3.400% | 11/1/49 | 3,905 | 4,420 |
| Norfolk Southern Corp. | 3.050% | 5/15/50 | 10,213 | 11,197 |
| Norfolk Southern Corp. | 4.050% | 8/15/52 | 13,009 | 16,497 |
| Norfolk Southern Corp. | 3.155% | 5/15/55 | 15,976 | 17,152 |
| Ryder System Inc. | 2.800% | 3/1/22 | 1,000 | 1,026 |
| Ryder System Inc. | 2.875% | 6/1/22 | 3,200 | 3,304 |
| Ryder System Inc. | 2.500% | 9/1/22 | 600 | 619 |
| Ryder System Inc. | 3.400% | 3/1/23 | 5,505 | 5,831 |
| Ryder System Inc. | 3.750% | 6/9/23 | 13,915 | 14,968 |
| Ryder System Inc. | 3.650% | 3/18/24 | 12,683 | 13,852 |
| Ryder System Inc. | 2.500% | 9/1/24 | 7,818 | 8,268 |
| Ryder System Inc. | 4.625% | 6/1/25 | 10,350 | 11,998 |
| Ryder System Inc. | 2.900% | 12/1/26 | 4,700 | 4,470 |
| Southwest Airlines Co. | 2.750% | 11/16/22 | 950 | 981 |
| Southwest Airlines Co. | 4.750% | 5/4/23 | 14,692 | 15,959 |
| Southwest Airlines Co. | 5.250% | 5/4/25 | 19,900 | 23,009 |
| Southwest Airlines Co. | 3.000% | 11/15/26 | 7,026 | 7,492 |
| Southwest Airlines Co. | 5.125% | 6/15/27 | 29,540 | 35,083 |
| Southwest Airlines Co. | 3.450% | 11/16/27 | 3,460 | 3,765 |
| Southwest Airlines Co. | 2.625% | 2/10/30 | 3,185 | 3,237 |
| ⁴ Southwest Airlines Co. 2007-1 Pass Through Trust | 6.150% | 2/1/24 | 517 | 532 |
| ⁴ Spirit Airlines Class A Pass Through Certificates Series 2015-1 | 4.100% | 10/1/29 | 1,416 | 1,311 |
| Union Pacific Corp. | 2.950% | 3/1/22 | 6,850 | 7,060 |
| Union Pacific Corp. | 4.163% | 7/15/22 | 14,258 | 14,960 |
| Union Pacific Corp. | 2.750% | 4/15/23 | 2,130 | 2,231 |
| Union Pacific Corp. | 3.500% | 6/8/23 | 7,470 | 7,999 |
| Union Pacific Corp. | 3.646% | 2/15/24 | 7,799 | 8,479 |
| Union Pacific Corp. | 3.150% | 3/1/24 | 5,850 | 6,342 |
| Union Pacific Corp. | 3.750% | 3/15/24 | 2,984 | 3,251 |
| Union Pacific Corp. | 3.250% | 1/15/25 | 3,129 | 3,424 |
| Union Pacific Corp. | 3.750% | 7/15/25 | 18,720 | 21,237 |
| Union Pacific Corp. | 3.250% | 8/15/25 | 17,425 | 19,282 |
| Union Pacific Corp. | 2.750% | 3/1/26 | 16,191 | 17,657 |
| Union Pacific Corp. | 2.150% | 2/5/27 | 2,578 | 2,731 |
| Union Pacific Corp. | 3.000% | 4/15/27 | 1,400 | 1,548 |
| Union Pacific Corp. | 3.950% | 9/10/28 | 8,463 | 10,031 |
| Union Pacific Corp. | 6.625% | 2/1/29 | 100 | 135 |
| Union Pacific Corp. | 3.700% | 3/1/29 | 7,291 | 8,465 |
| Union Pacific Corp. | 2.400% | 2/5/30 | 7,300 | 7,848 |
| Union Pacific Corp. | 3.375% | 2/1/35 | 9,730 | 11,122 |
| Union Pacific Corp. | 3.600% | 9/15/37 | 15,400 | 17,841 |
| Union Pacific Corp. | 4.375% | 9/10/38 | 313 | 389 |
| Union Pacific Corp. | 3.550% | 8/15/39 | 550 | 636 |
| Union Pacific Corp. | 4.150% | 1/15/45 | 2,346 | 2,866 |
| Union Pacific Corp. | 4.050% | 11/15/45 | 6,567 | 8,024 |
| Union Pacific Corp. | 4.050% | 3/1/46 | 3,850 | 4,691 |
| Union Pacific Corp. | 3.350% | 8/15/46 | 7,414 | 8,257 |
| Union Pacific Corp. | 4.000% | 4/15/47 | 750 | 918 |
| Union Pacific Corp. | 3.250% | 2/5/50 | 37,480 | 42,309 |
| Union Pacific Corp. | 3.799% | 10/1/51 | 17,733 | 21,583 |
| Union Pacific Corp. | 3.875% | 2/1/55 | 10,650 | 13,030 |
| Union Pacific Corp. | 3.950% | 8/15/59 | 4,976 | 6,071 |
| Union Pacific Corp. | 3.839% | 3/20/60 | 16,214 | 19,993 |
| ⁶ Union Pacific Corp. | 2.973% | 9/16/62 | 18,005 | 18,776 |
| Union Pacific Corp. | 4.375% | 11/15/65 | 12,261 | 16,264 |
| Union Pacific Corp. | 4.100% | 9/15/67 | 7,881 | 9,850 |
| Union Pacific Corp. | 3.750% | 2/5/70 | 5,985 | 7,245 |
| ⁴ Union Pacific Railroad Co. 2007-3 Pass Through Trust | 6.176% | 1/2/31 | 603 | 742 |
| ⁴ United Airlines 2013-1 Class A Pass Through Trust | 4.300% | 2/15/27 | 1,933 | 1,946 |

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

55,041,414

Utilities (2.4%)

Electric (2.2%)

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Cost is in \$000s.

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

Vanguard® Total Bond Market Index Fund
Schedule of Investments
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CMT—Constant Maturing Treasury Rate.

GO—General Obligation Bond.

LIBOR—London Interbank Offered Rate.

REIT—Real Estate Investment Trust.

REMICS—Real Estate Mortgage Investment Conduits.

UMBS—Uniform Mortgage-Backed Securities.

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