Vanguard

Annual Report | December 31, 2023

Vanguard Variable Insurance Funds

Global Bond Index Portfolio

(with underlying Total Bond Market Index Portfolio)

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

Important information about shareholder reports

Beginning in July 2024, amendments adopted by the Securities and Exchange Commission will substantially impact the design, content, and transmission of shareholder reports. Shareholder reports will provide key fund information in a clear and concise format and must be mailed to each shareholder that has not elected to receive the reports electronically. Financial statements will no longer be included in the shareholder report but will be available at vanguard.com, can be mailed upon request, or can be accessed on the SEC's website at www.sec.gov.

You may elect to receive shareholder reports and other communications from the fund electronically by contacting your financial intermediary (such as a broker-dealer or bank) or, if you invest directly with the fund, by calling Vanguard at one of the phone numbers on the back cover of this report or by logging on to vanguard.com.

Contents

Your Portfolio's Performance at a Glance 1
About Your Portfolio's Expenses 2
Performance Summary 3
Financial Statements 5

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 portfolio are spelled out in the prospectus.

Your Portfolio's Performance at a Glance

- The financial markets delivered very robust returns for the 12 months ended December 31, 2023. The Global Bond Index Portfolio returned 6.52%, in line with the 6.56% return of its composite benchmark index.

- With inflation continuing to ease, a number of major central banks slowed and eventually stopped hiking interest rates. Global growth, employment, and consumer spending showed resilience, but the prospect of rates remaining high for an extended period spurred volatility at times. Toward year-end, however, global stocks and bonds rallied as falling inflation and softening economic growth raised market expectations for rate cuts in 2024.

- All countries in the index had positive returns; many posted double-digit gains. Broadly, long-duration bonds outpaced those with shorter maturities, corporate bonds posted higher returns than government issues, and bonds with lower credit ratings did better than higher-rated securities.

- Please note that the portfolio's returns may be different from those in variable annuity products that invest in the portfolio, which take insurance-related expenses into account.

Market Barometer

	Average Annual Total Returns Periods Ended December 31, 2023		
	One Year	Three Years	Five Years
Stocks			
Russell 1000 Index (Large-caps)	26.53%	8.97%	15.52%
Russell 2000 Index (Small-caps)	16.93	2.22	9.97
Russell 3000 Index (Broad U.S. market)	25.96	8.54	15.16
FTSE All-World ex US Index (International)	15.82	1.98	7.52
Bonds			
Bloomberg U.S. Aggregate Float Adjusted Index (Broad taxable market)	5.60%	-3.33%	1.17%
Bloomberg Municipal Bond Index (Broad tax-exempt market)	6.40	-0.40	2.25
FTSE Three-Month U.S. Treasury Bill Index	5.26	2.24	1.91
CPI			
Consumer Price Index	3.35%	5.60%	4.07%

About Your Portfolio's Expenses

As a shareholder of the portfolio, 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 portfolio's gross income, directly reduce the investment return of the portfolio.

A portfolio's expenses are expressed as a percentage of its average net assets. The Global Bond Index Portfolio has no direct expenses, but bears its proportionate share of the costs for the underlying funds in which it invests. These indirect expenses make up the acquired fund fees and expenses, also expressed as a percentage of average net assets. The following examples are intended to help you understand the ongoing costs (in dollars) of investing in your portfolio 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 costs were calculated using the acquired fund fees and expenses for the Global Bond Index Portfolio.

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

- **Based on actual portfolio 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 portfolio'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 portfolio. 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 portfolio under the heading "Expenses Paid During Period."

- **Based on hypothetical 5% yearly return.** This section is intended to help you compare your portfolio's costs with those of other mutual funds. It assumes that the portfolio 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 portfolio'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 portfolio'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. The portfolio's expense ratio does not reflect additional fees and expenses associated with the annuity or life insurance program through which you invest.

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 portfolio's expenses in the Financial Statements section of this report. For additional information on operating expenses and other shareholder costs, please refer to your portfolio's current prospectus.

Six Months Ended December 31, 2023

Global Bond Index Portfolio	Beginning Account Value 6/30/2023	Ending Account Value 12/31/2023	Expenses Paid During Period
Based on Actual Portfolio Return	$1,000.00	$ 1,037.40	$0.67
Based on Hypothetical 5% Yearly Return	1,000.00	1,024.55	0.66

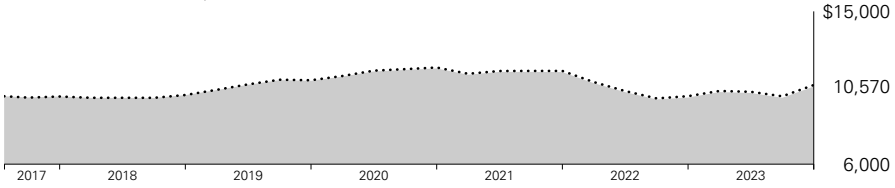
The calculations are based on acquired fund fees and expenses for the most recent six-month period. The underlying portfolios' annualized expense figure for that period is 0.13%. The dollar amounts shown as "Expenses Paid" are equal to the annualized average weighted expense ratio for the underlying funds multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period, then divided by the number of days in the most recent 12-month period (184/365).

Global Bond Index Portfolio

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 portfolio. (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 portfolio distributions or on the sale of portfolio shares. Nor do the returns reflect fees and expenses associated with the annuity or life insurance program through which a shareholder invests. If these fees and expenses were included, the portfolio's returns would be lower.

Cumulative Performance: September 7, 2017, Through December 31, 2023
Initial Investment of $10,000



	Average Annual Total Returns Periods Ended December 31, 2023			
	One Year	Five Years	Since Inception (9/7/2017)	Final Value of a $10,000 Investment
Global Bond Index Portfolio	6.52%	0.99%	0.88%	$10,570
Global Bond Composite Index	6.56	1.14	1.02	10,661

Global Bond Composite Index: Weighted 70% Bloomberg U.S. Aggregate Float Adjusted Index and 30% Bloomberg Global Aggregate ex-USD Float Adjusted RIC Capped Index (USD Hedged).

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

See Financial Highlights for dividend and capital gains information.

Underlying Vanguard Funds

As of December 31, 2023

Vanguard Variable Insurance Funds—Total Bond Market Index Portfolio	70.0%
Vanguard Total International Bond Index Fund Admiral Shares	30.0

The table reflects the portfolio's investments, except for short-term investments.

Financial Statements

Schedule of Investments

As of December 31, 2023

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

	Shares	Market Value• ($000)
Investment Companies (100.0%)		
U.S. Bond Fund (70.0%)		
Vanguard Variable Insurance Funds—Total Bond Market Index Portfolio	29,057,616	308,882
International Bond Fund (30.0%)		
Vanguard Total International Bond Index Fund Admiral Shares	6,698,265	132,090
Total Investment Companies (Cost $501,064)		**440,972**
Temporary Cash Investments (0.0%)		
Money Market Fund (0.0%)		
[1] Vanguard Market Liquidity Fund, 5.435% **(Cost $173)**	1,733	**173**
Total Investments (100.0%) (Cost $501,237)		**441,145**
Other Assets and Liabilities—Net (0.0%)		**(84)**
Net Assets (100%)		**441,061**

Cost is in $000.

• See Note A in Notes to Financial Statements.

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

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

Statement of Assets and Liabilities

As of December 31, 2023

($000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value—Affiliated Funds (Cost $501,237)	441,145
Receivables for Investment Securities Sold	287
Receivables for Accrued Income	1
Receivables for Capital Shares Issued	101
Total Assets	**441,534**
Liabilities	
Payables for Capital Shares Redeemed	473
Total Liabilities	**473**
Net Assets	**441,061**

At December 31, 2023, net assets consisted of:

Paid-in Capital	489,169
Total Distributable Earnings (Loss)	(48,108)
Net Assets	**441,061**

Net Assets	
Applicable to 23,708,742 outstanding $.001 par value shares of beneficial interest (unlimited authorization)	441,061
Net Asset Value Per Share	**$18.60**

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

Statement of Operations

	Year Ended December 31, 2023 ($000)
Investment Income	
Income	
Income Distributions Received from Affiliated Funds	12,438
Net Investment Income—Note B	**12,438**
Realized Net Gain (Loss) on Affiliated Funds Sold	**108**
Change in Unrealized Appreciation (Depreciation) from Affiliated Funds	**13,734**
Net Increase (Decrease) in Net Assets Resulting from Operations	**26,280**

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

Statement of Changes in Net Assets

	Year Ended December 31,	
	2023 ($000)	2022 ($000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	12,438	7,788
Realized Net Gain (Loss)	108	470
Change in Unrealized Appreciation (Depreciation)	13,734	(68,907)
Net Increase (Decrease) in Net Assets Resulting from Operations	26,280	(60,649)
Distributions		
Total Distributions	(8,331)	(15,847)
Capital Share Transactions		
Issued	80,231	62,635
Issued in Lieu of Cash Distributions	8,331	15,847
Redeemed	(51,161)	(81,730)
Net Increase (Decrease) from Capital Share Transactions	37,401	(3,248)
Total Increase (Decrease)	55,350	(79,744)
Net Assets		
Beginning of Period	**385,711**	**465,455**
End of Period	**441,061**	**385,711**

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

Financial Highlights

For a Share Outstanding Throughout Each Period	Year Ended December 31, 2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	**$17.83**	**$21.30**	**$22.40**	**$21.41**	**$20.07**
Investment Operations					
Net Investment Income[1]	.546	.352	.498	.437	.571
Capital Gain Distributions Received[1]	—	.098	.165	.011	—
Net Realized and Unrealized Gain (Loss) on Investments	.602	(3.193)	(1.083)	.962	1.100
Total from Investment Operations	1.148	(2.743)	(.420)	1.410	1.671
Distributions					
Dividends from Net Investment Income	(.348)	(.531)	(.390)	(.338)	(.306)
Distributions from Realized Capital Gains	(.030)	(.196)	(.290)	(.082)	(.025)
Total Distributions	(.378)	(.727)	(.680)	(.420)	(.331)
Net Asset Value, End of Period	**$18.60**	**$17.83**	**$21.30**	**$22.40**	**$21.41**
Total Return	**6.52%**	**-13.13%**	**-1.84%**	**6.67%**	**8.41%**
Ratios/Supplemental Data					
Net Assets, End of Period (Millions)	$441	$386	$465	$438	$232
Ratio of Total Expenses to Average Net Assets	—	—	—	—	—
Acquired Fund Fees and Expenses	0.13%	0.13%	0.13%	0.13%	0.13%
Ratio of Net Investment Income to Average Net Assets	3.04%	1.87%	2.32%	1.98%	2.73%
Portfolio Turnover Rate	8%	11%	7%	16%	12%

1 Calculated based on average shares outstanding.

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

Notes to Financial Statements

The Global Bond Index Portfolio, a portfolio of Vanguard Variable Insurance Funds, is registered under the Investment Company Act of 1940 as an open-end investment company. The portfolio seeks to match the return of its target index by investing in selected Vanguard funds and portfolios. The portfolio invests a substantial amount of its assets in Vanguard Variable Insurance Funds Total Bond Market Index Portfolio. The accompanying financial statements of Vanguard Variable Insurance Funds Total Bond Market Index Portfolio should be read in conjunction with the financial statements of the portfolio. Financial statements and other information about each underlying fund and portfolio are available at www.vanguard.com. The portfolio's shares are only available for purchase by separate accounts of insurance companies as investments for variable annuity plans, variable life insurance contracts, or other variable benefit insurance contracts.

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

1. Security Valuation: Investments are valued at the net asset value of each underlying Vanguard fund determined as of the close of the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date.

2. Federal Income Taxes: The portfolio intends to continue to qualify as a regulated investment company and distribute virtually all of its taxable income. The portfolio'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 portfolio'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 portfolio's financial statements.

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

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

In accordance with an exemptive order (the "Order") from the SEC, the portfolio 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 portfolio'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, 2023, the portfolio did not utilize the credit facilities or the Interfund Lending Program.

5. Other: Income and capital gain distributions received are recorded on the ex-dividend date. Security transactions are accounted for on the date securities are bought or sold. Costs used to determine realized gains (losses) on the sale of investment securities are those of the specific securities sold.

B. In accordance with the terms of a Funds' Service Agreement (the "FSA") between Vanguard and the portfolio, Vanguard furnishes to the portfolio 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 portfolio based on methods and guidelines

approved by the board of trustees. The FSA provides that expenses otherwise allocable to Vanguard funds-of-funds may be reduced or eliminated to the extent of savings realized by the underlying Vanguard funds by virtue of being part of a fund-of-funds. Accordingly, all expenses for services provided by Vanguard to the portfolio and all other expenses incurred by the portfolio during the year ended December 31, 2023, were borne by the underlying Vanguard funds in which the portfolio invests. The portfolio's trustees and officers are also trustees and officers, respectively, of the underlying Vanguard funds, as well as directors and employees, respectively, of Vanguard.

C. Various inputs may be used to determine the value of the portfolio'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 portfolio'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.

At December 31, 2023, 100% of the market value of the portfolio's investments was determined based on Level 1 inputs.

D. Permanent differences between book-basis and tax-basis components of net assets, if any, 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.

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	12,259
Undistributed Long-Term Gains	286
Net Unrealized Gains (Losses)	(60,653)
Capital Loss Carryforwards	—
Qualified Late-Year Losses	—
Other Temporary Differences	—
Total	(48,108)

The tax character of distributions paid was as follows:

	Year Ended December 31,	
	2023 Amount ($000)	2022 Amount ($000)
Ordinary Income*	7,663	11,556
Long-Term Capital Gains	668	4,291
Total	8,331	15,847

* Includes short-term capital gains, if any.

As of December 31, 2023, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount ($000)
Tax Cost	501,798
Gross Unrealized Appreciation	926
Gross Unrealized Depreciation	(61,579)
Net Unrealized Appreciation (Depreciation)	(60,653)

E. Capital shares issued and redeemed were:

	Year Ended December 31,	
	2023 Shares (000)	2022 Shares (000)
Issued	4,476	3,291
Issued in Lieu of Cash Distributions	465	824
Redeemed	(2,865)	(4,337)
Net Increase (Decrease) in Shares Outstanding	2,076	(222)

F. Transactions during the period in affiliated underlying Vanguard funds were as follows:

		Current Period Transactions						
	Dec. 31, 2022 Market Value ($000)	Purchases at Cost ($000)	Proceeds from Securities Sold ($000)	Realized Net Gain (Loss) ($000)	Change in Unrealized App. (Dep.) ($000)	Income ($000)	Capital Gain Distributions Received ($000)	Dec. 31, 2023 Market Value ($000)
Vanguard Market Liquidity Fund	—	NA[1]	NA[1]	—	—	5	—	173
Vanguard Total International Bond Index Fund	115,544	25,510	13,755	7	4,784	5,553	—	132,090
Vanguard Variable Insurance Funds—Total Bond Market Index Portfolio	270,525	47,575	18,269	101	8,950	6,880	—	308,882
Total	386,069	73,085	32,024	108	13,734	12,438	—	441,145

1 Not applicable—purchases and sales are for temporary cash investment purposes.

G. Significant market disruptions, such as those caused by pandemics (e.g., COVID-19 pandemic), natural or environmental disasters, war (e.g., Russia's invasion of Ukraine), acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the portfolio's investments and portfolio performance.

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

At December 31, 2023, two shareholders (insurance company separate accounts whose holdings in the portfolio represent the indirect investment of Vanguard Variable Annuity contract holders) were each a record or beneficial owner of at least 25% or more of the portfolio's net assets, with a combined ownership of 64%. If any of these shareholders were to redeem their investment in the portfolio, the redemption might lead to the realization of taxable capital gains.

H. Management has determined that no events or transactions occurred subsequent to December 31, 2023, that would require recognition or disclosure in these financial statements.

Report of Independent Registered Public Accounting Firm

To the Board of Trustees of Vanguard Variable Insurance Funds and Shareholders of Global Bond Index Portfolio

Opinion on the Financial Statements

We have audited the accompanying statement of assets and liabilities, including the schedule of investments, of Global Bond Index Portfolio (one of the portfolios constituting Vanguard Variable Insurance Funds, referred to hereafter as the "Portfolio") as of December 31, 2023, the related statement of operations for the year ended December 31, 2023, the statement of changes in net assets for each of the two years in the period ended December 31, 2023, including the related notes, and the financial highlights for each of the five years in the period ended December 31, 2023 (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Portfolio as of December 31, 2023, 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, 2023 and the financial highlights for each of the five years in the period ended December 31, 2023 in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

These financial statements are the responsibility of the Portfolio's management. Our responsibility is to express an opinion on the Portfolio'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 Portfolio 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, 2023 by correspondence with the transfer agent. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
February 16, 2024

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

Tax information (unaudited)

The portfolio hereby designates $19,000, or if subsequently determined to be different, the maximum amount allowable by law, of interest earned from obligations of the U.S. government which is generally exempt from state income tax.

The portfolio distributed $668,000 as capital gain dividends (20% rate gain distributions) to shareholders during the fiscal year.

The portfolio hereby designates 65.2%, or if subsequently determined to be different, the maximum percentage allowable by law, of ordinary income dividends eligible to be treated as interest income for purposes of section 163(j) and the regulations thereunder for the fiscal year.

"Bloomberg®," Bloomberg U.S. Aggregate Float Adjusted Index, and Bloomberg Global Aggregate ex-USD Float Adjusted RIC Capped Index (USD Hedged) are service marks of Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited (BISL), the administrator of the index (collectively, Bloomberg), and have been licensed for use for certain purposes by The Vanguard Group, Inc. (Vanguard).

The Global Bond Index Portfolio is not sponsored, endorsed, sold or promoted by Bloomberg. Bloomberg does not make any representation or warranty, express or implied, to the owners of or counterparties to the Global Bond Index Portfolio or any member of the public regarding the advisability of investing in securities generally or in the Global Bond Index Portfolio particularly. The only relationship of Bloomberg to Vanguard is the licensing of certain trademarks, trade names and service marks and of the Bloomberg U.S. Aggregate Float Adjusted Index and Bloomberg Global Aggregate ex-USD Float Adjusted RIC Capped Index (USD Hedged) (the Indices), which are determined, composed and calculated by BISL without regard to Vanguard or the Global Bond Index Portfolio. Bloomberg has no obligation to take the needs of Vanguard or the owners of the Global Bond Index Portfolio into consideration in determining, composing or calculating the Indices. Bloomberg is not responsible for and has not participated in the determination of the timing of, prices at, or quantities of the Global Bond Index Portfolio to be issued. Bloomberg shall not have any obligation or liability, including, without limitation, to Global Bond Index Portfolio customers, in connection with the administration, marketing or trading of the Global Bond Index Portfolio.

BLOOMBERG DOES NOT GUARANTEE THE ACCURACY AND/OR THE COMPLETENESS OF THE INDICES OR ANY DATA RELATED THERETO AND SHALL HAVE NO LIABILITY FOR ANY ERRORS, OMISSIONS OR INTERRUPTIONS THEREIN. BLOOMBERG DOES NOT MAKE ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY VANGUARD, OWNERS OF THE GLOBAL BOND INDEX PORTFOLIO OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE INDICES OR ANY DATA RELATED THERETO. BLOOMBERG DOES NOT MAKE ANY EXPRESS OR IMPLIED WARRANTIES AND EXPRESSLY DISCLAIMS ALL WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE WITH RESPECT TO THE INDICES OR ANY DATA RELATED THERETO. WITHOUT LIMITING ANY OF THE FOREGOING, TO THE MAXIMUM EXTENT ALLOWED BY LAW, BLOOMBERG, ITS LICENSORS, AND ITS AND THEIR RESPECTIVE EMPLOYEES, CONTRACTORS, AGENTS, SUPPLIERS, AND VENDORS SHALL HAVE NO LIABILITY OR RESPONSIBILITY WHATSOEVER FOR ANY INJURY OR DAMAGES—WHETHER DIRECT, INDIRECT, CONSEQUENTIAL, INCIDENTAL, PUNITIVE OR OTHERWISE—ARISING IN CONNECTION WITH THE GLOBAL BOND INDEX PORTFOLIO OR THE INDICES OR ANY DATA OR VALUES RELATING THERETO—WHETHER ARISING FROM THEIR NEGLIGENCE OR OTHERWISE, EVEN IF NOTIFIED OF THE POSSIBILITY THEREOF.

© 2024 Bloomberg.

Used with Permission. Source: Bloomberg Index Services Limited. Copyright 2024, Bloomberg. All rights reserved.

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 208 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 Trustee[1]

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. Member of the board of governors of the Investment Company Institute and the board of governors of FINRA.

Independent Trustees

Tara Bunch
Born in 1962. Trustee since November 2021. Principal occupation(s) during the past five years and other experience: head of global operations at Airbnb (2020–present). Vice president of AppleCare (2012–2020). Member of the board of directors of Out & Equal, the advisory board of the University of California, Berkeley School of Engineering, and the advisory board of Santa Clara University's Leavey School of Business.

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. Member of the board of directors of the University of Rochester Medical Center, the Monroe Community College Foundation, the United Way of Rochester, North Carolina A&T University, Roberts Wesleyan College, and the Rochester Philharmonic Orchestra. Trustee of the University of Rochester.

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). Director of the V Foundation. Member of the advisory council for the College of Arts and Letters at the University of Notre Dame. Chairman of the board of Saint Anselm College.

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: co-founder and managing partner (2022–present) of Grafton Street Partners (investment advisory firm). Chief investment officer (retired 2020) and vice president (retired 2020) of the University of Notre Dame. Chair of the board of Catholic Investment Services, Inc. (investment advisors). Member of the board of superintendence of the Institute for the Works of Religion, the Notre Dame 403(b) Investment Committee, and the board of directors of Paxos Trust Company (finance).

Deanna Mulligan
Born in 1963. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: chief executive officer of Purposeful (advisory firm for CEOs and C-level executives; 2021–present). Board chair (2020), 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 Individual Life and Disability of the Guardian Life Insurance Company of America. Director of DuPont. Member of the board of the Economic Club of New York. Trustee of the Partnership for New York City (business leadership), Chief Executives for Corporate Purpose, and the NewYork-Presbyterian Hospital.

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 partner of HighVista Strategies (private investment firm). Member of the board of RIT Capital Partners (investment firm).

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. Colin W. Brown Distinguished Professor of the Practice of Law, Duke Law School (2021–present); Rubenstein Fellow, Duke University (2017–2020); Distinguished Fellow of the Global Financial Markets Center, Duke Law School (2020–2022); and Senior Fellow, Duke Center on Risk (2020–present). Partner of Kaya Partners (climate policy advisory services). Member of the board of directors of Arcadia (energy solution technology).

Grant Reid
Born in 1959. Trustee since July 2023. Principal occupation(s) during the past five years and other experience: chief executive officer and president (2014–2022) and member of the board of directors (2015–2022) of Mars, Incorporated (multinational manufacturer). Member of the board of directors of Marriott International, Inc. Chair of Agribusiness Task Force, Sustainable Markets Initiative.

David Thomas
Born in 1956. Trustee since July 2021. Principal occupation(s) during the past five years and other experience: president of Morehouse College (2018–present). Professor of business administration, emeritus at Harvard University (2017–2018). Dean (2011–2016) and professor of management (2016–2017) at the Georgetown University McDonough School of Business. Director of DTE Energy Company. Trustee of Common Fund.

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

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.

Incorporated (2000–2010) and Dow Corning (2001–2010). Director (2012) of SPX Corporation (multi-industry manufacturing). Overseer of the Amos Tuck School of Business Administration, Dartmouth College (2001–2013). Member of the BMW Group Mobility Council.

Executive Officers

Jacqueline Angell
Born in 1974. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief compliance officer (November 2022–present) of Vanguard and of each of the investment companies served by Vanguard. Chief compliance officer (2018–2022) and deputy chief compliance officer (2017–2019) of State Street.

Christine M. Buchanan
Born in 1970. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief financial officer (2021–present) and treasurer (2017–2022) of each of the investment companies served by Vanguard. Partner (2005–2017) at KPMG (audit, tax, and advisory services).

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. Special assistant to the President of the United States (2015).

Ashley Grim
Born in 1984. Principal occupation(s) during the past five years and other experience: treasurer (February 2022–present) of each of the investment companies served by Vanguard. Fund transfer agent controller (2019–2022) and director of Audit Services (2017–2019) at Vanguard. Senior manager (2015–2017) at PriceWaterhouseCoopers (audit and assurance, consulting, and tax services).

Jodi Miller
Born in 1980. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Finance director (2022–present) of each of the investment companies served by Vanguard. Head of Enterprise Investment Services (2020–present), head of Retail Client Services and Operations (2020–2022), and head of Retail Strategic Support (2018–2020) 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. Nonexecutive director (2022–present) of the board of National Grid (energy).

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

Vanguard Senior Management Team

Matthew Benchener
Joseph Brennan
Mortimer J. Buckley
Gregory Davis
John James
Chris D. McIsaac
Thomas M. Rampulla
Karin A. Risi
Anne E. Robinson
Michael Rollings
Nitin Tandon
Lauren Valente

Vanguard®

Connect with Vanguard® > vanguard.com

Fund Information > 800-662-7447

Annuity and Insurance Services > 800-522-5555

Institutional Investor Services > 800-523-1036

Text Telephone for People Who Are Deaf or Hard of Hearing > 800-749-7273

This material may be used in conjunction with the offering of shares of any Vanguard fund only if preceded or accompanied by the fund's current prospectus.

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

You can review information about your portfolio 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.

© 2024 The Vanguard Group, Inc.
All rights reserved.
Vanguard Marketing Corporation, Distributor.

Q690GBI 022024

Vanguard®

Annual Report | December 31, 2023

Vanguard Variable Insurance Funds

Total Bond Market Index Portfolio

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

Important information about shareholder reports

Beginning in July 2024, amendments adopted by the Securities and Exchange Commission will substantially impact the design, content, and transmission of shareholder reports. Shareholder reports will provide key fund information in a clear and concise format and must be mailed to each shareholder that has not elected to receive the reports electronically. Financial statements will no longer be included in the shareholder report but will be available at vanguard.com, can be mailed upon request, or can be accessed on the SEC's website at www.sec.gov.

You may elect to receive shareholder reports and other communications from the fund electronically by contacting your financial intermediary (such as a broker-dealer or bank) or, if you invest directly with the fund, by calling Vanguard at one of the phone numbers on the back cover of this report or by logging on to vanguard.com.

Contents

Your Portfolio's Performance at a Glance 1
About Your Portfolio's Expenses. 2
Performance Summary 3
Financial Statements 5

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 portfolio are spelled out in the prospectus.

Your Portfolio's Performance at a Glance

- The financial markets delivered very robust returns for the 12 months ended December 31, 2023. The Total Bond Market Index Portfolio returned 5.58%, in line with the 5.60% return of its benchmark, the Bloomberg U.S. Aggregate Float Adjusted Index.

- With inflation continuing to ease, several major central banks slowed and eventually stopped hiking interest rates. Global growth, employment, and consumer spending showed resilience, but the prospect of rates remaining high for an extended period spurred volatility at times. Toward year-end, however, global stocks and bonds rallied as falling inflation and softening economic growth raised market expectations for rate cuts in 2024.

- With yields ending 2023 mixed, U.S. Treasuries returned 4.05%, as measured by the Bloomberg U.S. Treasury Index. Returns were higher for corporate bonds (+8.52%) and for mortgage-backed bonds (+5.05%), as measured by components of the Bloomberg U.S. Aggregate Bond Index.

- By credit quality, lower-rated investment-grade bonds generally fared better than higher-rated ones. By maturity, longer-dated bonds outperformed those with shorter maturities.

- Over the past decade, the portfolio recorded an average annual return of 1.71%, in line with its benchmark index.

- Please note that the portfolio's returns may be different from those in variable annuity products that invest in the portfolio, which take insurance-related expenses into account.

Market Barometer

	Average Annual Total Returns Periods Ended December 31, 2023		
	One Year	Three Years	Five Years
Stocks			
Russell 1000 Index (Large-caps)	26.53%	8.97%	15.52%
Russell 2000 Index (Small-caps)	16.93	2.22	9.97
Russell 3000 Index (Broad U.S. market)	25.96	8.54	15.16
FTSE All-World ex US Index (International)	15.82	1.98	7.52
Bonds			
Bloomberg U.S. Aggregate Float Adjusted Index (Broad taxable market)	5.60%	-3.33%	1.17%
Bloomberg Municipal Bond Index (Broad tax-exempt market)	6.40	-0.40	2.25
FTSE Three-Month U.S. Treasury Bill Index	5.26	2.24	1.91
CPI			
Consumer Price Index	3.35%	5.60%	4.07%

About Your Portfolio's Expenses

As a shareholder of the portfolio, 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 portfolio's gross income, directly reduce the investment return of the portfolio.

A portfolio'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 portfolio 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 portfolio's costs in two ways:

- **Based on actual portfolio 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 portfolio'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 portfolio. 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 portfolio under the heading "Expenses Paid During Period."

- **Based on hypothetical 5% yearly return.** This section is intended to help you compare your portfolio's costs with those of other mutual funds. It assumes that the portfolio 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 portfolio'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 portfolio'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 portfolio for buying and selling securities. The portfolio's expense ratio does not reflect additional fees and expenses associated with the annuity or life insurance program through which you invest.

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 portfolio'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 portfolio's current prospectus.

Six Months Ended December 31, 2023

Total Bond Market Index Portfolio	Beginning Account Value 6/30/2023	Ending Account Value 12/31/2023	Expenses Paid During Period
Based on Actual Portfolio Return	$1,000.00	$1,033.00	$0.72
Based on Hypothetical 5% Yearly Return	1,000.00	1,024.50	0.71

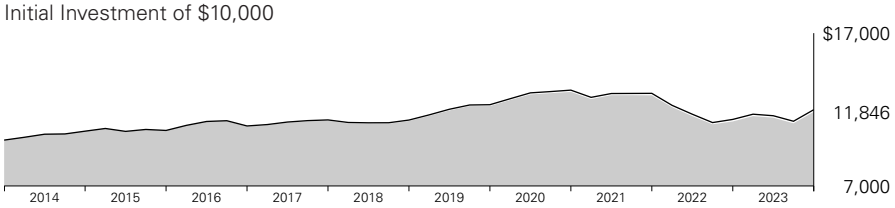
The calculations are based on expenses incurred in the most recent six-month period. The portfolio's annualized six-month expense ratio for that period is 0.14%. The dollar amounts shown as "Expenses Paid" are equal to the annualized expense ratio multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period, then divided by the number of days in the most recent 12-month period (184/365).

Total Bond Market Index Portfolio

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 portfolio. (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 portfolio distributions or on the sale of portfolio shares. Nor do the returns reflect fees and expenses associated with the annuity or life insurance program through which a shareholder invests. If these fees and expenses were included, the portfolio's returns would be lower.

Cumulative Performance: December 31, 2013, Through December 31, 2023
Initial Investment of $10,000



	Average Annual Total Returns Periods Ended December 31, 2023			
	One Year	Five Years	Ten Years	Final Value of a $10,000 Investment
Total Bond Market Index Portfolio	5.58%	1.04%	1.71%	$11,846
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	1.17	1.83	11,989

See Financial Highlights for dividend and capital gains information.

Portfolio Allocation

As of December 31, 2023

Asset-Backed/Commercial Mortgage-Backed Securities	2.6%
Corporate Bonds	26.9
Sovereign Bonds	3.4
Taxable Municipal Bonds	0.6
U.S. Government and Agency Obligations	66.5

The table reflects the portfolio'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 portfolio 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

As of December 31, 2023

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

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
U.S. Government and Agency Obligations (66.0%)				
U.S. Government Securities (44.9%)				
United States Treasury Note/Bond	2.500%	1/31/25	5,590	5,459
United States Treasury Note/Bond	4.125%	1/31/25	3,850	3,827
United States Treasury Note/Bond	1.500%	2/15/25	6,240	6,022
United States Treasury Note/Bond	2.000%	2/15/25	8,624	8,368
United States Treasury Note/Bond	1.125%	2/28/25	10,386	9,974
United States Treasury Note/Bond	4.625%	2/28/25	5,525	5,521
United States Treasury Note/Bond	1.750%	3/15/25	7,025	6,788
United States Treasury Note/Bond	0.500%	3/31/25	13,674	12,998
United States Treasury Note/Bond	2.625%	3/31/25	1,961	1,914
United States Treasury Note/Bond	3.875%	3/31/25	1,782	1,766
United States Treasury Note/Bond	2.625%	4/15/25	10,291	10,037
United States Treasury Note/Bond	0.375%	4/30/25	8,094	7,660
United States Treasury Note/Bond	2.875%	4/30/25	4,060	3,971
United States Treasury Note/Bond	3.875%	4/30/25	7,911	7,841
United States Treasury Note/Bond	2.125%	5/15/25	8,935	8,649
United States Treasury Note/Bond	2.750%	5/15/25	5,755	5,617
United States Treasury Note/Bond	0.250%	5/31/25	9,593	9,034
United States Treasury Note/Bond	2.875%	5/31/25	6,350	6,205
United States Treasury Note/Bond	4.250%	5/31/25	7,441	7,413
United States Treasury Note/Bond	2.875%	6/15/25	11,785	11,518
United States Treasury Note/Bond	0.250%	6/30/25	11,764	11,047
United States Treasury Note/Bond	2.750%	6/30/25	4,880	4,761
United States Treasury Note/Bond	4.625%	6/30/25	8,596	8,617
United States Treasury Note/Bond	3.000%	7/15/25	4,590	4,490
United States Treasury Note/Bond	0.250%	7/31/25	8,797	8,238
United States Treasury Note/Bond	2.875%	7/31/25	5,105	4,983
United States Treasury Note/Bond	4.750%	7/31/25	7,248	7,282
United States Treasury Note/Bond	2.000%	8/15/25	23,280	22,404
United States Treasury Note/Bond	3.125%	8/15/25	5,969	5,850
United States Treasury Note/Bond	6.875%	8/15/25	2,085	2,159
United States Treasury Note/Bond	0.250%	8/31/25	6,080	5,677
United States Treasury Note/Bond	2.750%	8/31/25	4,085	3,976
United States Treasury Note/Bond	5.000%	8/31/25	7,531	7,602
United States Treasury Note/Bond	3.500%	9/15/25	4,500	4,434
United States Treasury Note/Bond	0.250%	9/30/25	8,125	7,566
United States Treasury Note/Bond	3.000%	9/30/25	1,000	977
United States Treasury Note/Bond	5.000%	9/30/25	5,805	5,865
United States Treasury Note/Bond	4.250%	10/15/25	8,390	8,376
United States Treasury Note/Bond	0.250%	10/31/25	7,765	7,213
United States Treasury Note/Bond	3.000%	10/31/25	4,015	3,922
United States Treasury Note/Bond	5.000%	10/31/25	5,001	5,059
United States Treasury Note/Bond	2.250%	11/15/25	10,421	10,037
United States Treasury Note/Bond	4.500%	11/15/25	7,088	7,112
United States Treasury Note/Bond	0.375%	11/30/25	11,730	10,892
United States Treasury Note/Bond	2.875%	11/30/25	6,285	6,123
United States Treasury Note/Bond	4.875%	11/30/25	13,590	13,732
United States Treasury Note/Bond	4.000%	12/15/25	10,225	10,172
United States Treasury Note/Bond	0.375%	12/31/25	13,793	12,784
United States Treasury Note/Bond	2.625%	12/31/25	4,165	4,037
United States Treasury Note/Bond	3.875%	1/15/26	6,775	6,724
United States Treasury Note/Bond	0.375%	1/31/26	11,120	10,272
United States Treasury Note/Bond	2.625%	1/31/26	4,700	4,552
United States Treasury Note/Bond	1.625%	2/15/26	9,136	8,659
United States Treasury Note/Bond	4.000%	2/15/26	6,868	6,837
United States Treasury Note/Bond	0.500%	2/28/26	8,501	7,855
United States Treasury Note/Bond	2.500%	2/28/26	3,700	3,571
United States Treasury Note/Bond	4.625%	3/15/26	10,515	10,609
United States Treasury Note/Bond	0.750%	3/31/26	8,152	7,566
United States Treasury Note/Bond	2.250%	3/31/26	6,250	5,996
United States Treasury Note/Bond	3.750%	4/15/26	6,220	6,164
United States Treasury Note/Bond	0.750%	4/30/26	9,777	9,045
United States Treasury Note/Bond	2.375%	4/30/26	4,780	4,593
United States Treasury Note/Bond	1.625%	5/15/26	10,789	10,180
United States Treasury Note/Bond	3.625%	5/15/26	7,086	7,005
United States Treasury Note/Bond	0.750%	5/31/26	11,025	10,177
United States Treasury Note/Bond	2.125%	5/31/26	4,595	4,388
United States Treasury Note/Bond	4.125%	6/15/26	6,563	6,563
United States Treasury Note/Bond	0.875%	6/30/26	3,977	3,678
United States Treasury Note/Bond	1.875%	6/30/26	3,535	3,352
United States Treasury Note/Bond	4.500%	7/15/26	5,457	5,510
United States Treasury Note/Bond	0.625%	7/31/26	9,800	8,976
United States Treasury Note/Bond	1.875%	7/31/26	6,966	6,589
United States Treasury Note/Bond	1.500%	8/15/26	10,068	9,423
United States Treasury Note/Bond	4.375%	8/15/26	12,028	12,114
United States Treasury Note/Bond	6.750%	8/15/26	630	669
United States Treasury Note/Bond	0.750%	8/31/26	12,214	11,200
United States Treasury Note/Bond	1.375%	8/31/26	3,100	2,890
United States Treasury Note/Bond	4.625%	9/15/26	5,800	5,882
United States Treasury Note/Bond	0.875%	9/30/26	8,820	8,103
United States Treasury Note/Bond	1.625%	9/30/26	1,615	1,515
United States Treasury Note/Bond	4.625%	10/15/26	6,756	6,858
United States Treasury Note/Bond	1.125%	10/31/26	9,930	9,164
United States Treasury Note/Bond	1.625%	10/31/26	4,075	3,815
United States Treasury Note/Bond	2.000%	11/15/26	8,921	8,436
United States Treasury Note/Bond	4.625%	11/15/26	9,608	9,763
United States Treasury Note/Bond	6.500%	11/15/26	765	813
United States Treasury Note/Bond	1.250%	11/30/26	10,220	9,450
United States Treasury Note/Bond	1.625%	11/30/26	5,070	4,739
United States Treasury Note/Bond	1.250%	12/31/26	9,191	8,486
United States Treasury Note/Bond	1.750%	12/31/26	4,983	4,670
United States Treasury Note/Bond	1.500%	1/31/27	9,134	8,480
United States Treasury Note/Bond	2.250%	2/15/27	6,372	6,049
United States Treasury Note/Bond	6.625%	2/15/27	65	70
United States Treasury Note/Bond	1.125%	2/28/27	3,143	2,879
United States Treasury Note/Bond	1.875%	2/28/27	8,238	7,726
United States Treasury Note/Bond	0.625%	3/31/27	5,063	4,552
United States Treasury Note/Bond	2.500%	3/31/27	6,975	6,668
United States Treasury Note/Bond	0.500%	4/30/27	4,290	3,831
United States Treasury Note/Bond	2.750%	4/30/27	5,620	5,408
United States Treasury Note/Bond	2.375%	5/15/27	10,931	10,383
United States Treasury Note/Bond	0.500%	5/31/27	6,605	5,883
United States Treasury Note/Bond	2.625%	5/31/27	8,160	7,813
United States Treasury Note/Bond	0.500%	6/30/27	7,990	7,097
United States Treasury Note/Bond	3.250%	6/30/27	9,864	9,642
United States Treasury Note/Bond	0.375%	7/31/27	8,560	7,552
United States Treasury Note/Bond	2.750%	7/31/27	9,284	8,914
United States Treasury Note/Bond	2.250%	8/15/27	8,422	7,943
United States Treasury Note/Bond	6.375%	8/15/27	185	199
United States Treasury Note/Bond	0.500%	8/31/27	7,825	6,915
United States Treasury Note/Bond	3.125%	8/31/27	7,888	7,669
United States Treasury Note/Bond	0.375%	9/30/27	7,875	6,908
United States Treasury Note/Bond	4.125%	9/30/27	7,865	7,919
United States Treasury Note/Bond	0.500%	10/31/27	11,115	9,774
United States Treasury Note/Bond	4.125%	10/31/27	8,761	8,820
United States Treasury Note/Bond	2.250%	11/15/27	8,402	7,902
United States Treasury Note/Bond	6.125%	11/15/27	6,089	6,551
United States Treasury Note/Bond	0.625%	11/30/27	8,128	7,167
United States Treasury Note/Bond	3.875%	11/30/27	11,760	11,740
United States Treasury Note/Bond	0.625%	12/31/27	11,360	9,990
United States Treasury Note/Bond	3.875%	12/31/27	6,060	6,053
United States Treasury Note/Bond	0.750%	1/31/28	12,285	10,834
United States Treasury Note/Bond	3.500%	1/31/28	7,650	7,534
United States Treasury Note/Bond	2.750%	2/15/28	9,790	9,359
United States Treasury Note/Bond	1.125%	2/29/28	11,393	10,190
United States Treasury Note/Bond	4.000%	2/29/28	5,424	5,444
United States Treasury Note/Bond	1.250%	3/31/28	10,511	9,427
United States Treasury Note/Bond	3.625%	3/31/28	8,071	7,985
United States Treasury Note/Bond	1.250%	4/30/28	12,326	11,039
United States Treasury Note/Bond	3.500%	4/30/28	6,703	6,600
United States Treasury Note/Bond	2.875%	5/15/28	12,080	11,589
United States Treasury Note/Bond	1.250%	5/31/28	10,615	9,489
United States Treasury Note/Bond	3.625%	5/31/28	5,882	5,823
United States Treasury Note/Bond	1.250%	6/30/28	9,941	8,869
United States Treasury Note/Bond	4.000%	6/30/28	8,012	8,053
United States Treasury Note/Bond	1.000%	7/31/28	11,480	10,101
United States Treasury Note/Bond	4.125%	7/31/28	6,769	6,842
United States Treasury Note/Bond	2.875%	8/15/28	11,632	11,134
United States Treasury Note/Bond	5.500%	8/15/28	325	347
United States Treasury Note/Bond	1.125%	8/31/28	10,610	9,372
United States Treasury Note/Bond	4.375%	8/31/28	8,667	8,857

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
United States Treasury Note/Bond	1.250%	9/30/28	11,767	10,433
United States Treasury Note/Bond	4.625%	9/30/28	8,643	8,927
United States Treasury Note/Bond	1.375%	10/31/28	10,725	9,550
United States Treasury Note/Bond	4.875%	10/31/28	8,068	8,426
United States Treasury Note/Bond	3.125%	11/15/28	11,328	10,949
United States Treasury Note/Bond	5.250%	11/15/28	1,655	1,752
United States Treasury Note/Bond	1.500%	11/30/28	9,995	8,939
United States Treasury Note/Bond	4.375%	11/30/28	11,190	11,458
United States Treasury Note/Bond	1.375%	12/31/28	10,590	9,400
United States Treasury Note/Bond	3.750%	12/31/28	6,555	6,528
United States Treasury Note/Bond	1.750%	1/31/29	8,040	7,259
United States Treasury Note/Bond	2.625%	2/15/29	10,133	9,547
United States Treasury Note/Bond	1.875%	2/28/29	8,640	7,838
United States Treasury Note/Bond	2.375%	3/31/29	10,295	9,565
United States Treasury Note/Bond	2.875%	4/30/29	7,750	7,378
United States Treasury Note/Bond	2.375%	5/15/29	9,195	8,532
United States Treasury Note/Bond	2.750%	5/31/29	6,730	6,360
United States Treasury Note/Bond	3.250%	6/30/29	7,145	6,923
United States Treasury Note/Bond	2.625%	7/31/29	8,050	7,547
United States Treasury Note/Bond	1.625%	8/15/29	7,070	6,296
United States Treasury Note/Bond	3.125%	8/31/29	5,835	5,611
United States Treasury Note/Bond	3.875%	9/30/29	4,525	4,520
United States Treasury Note/Bond	4.000%	10/31/29	5,925	5,958
United States Treasury Note/Bond	1.750%	11/15/29	4,541	4,056
United States Treasury Note/Bond	3.875%	11/30/29	8,703	8,695
United States Treasury Note/Bond	3.875%	12/31/29	4,879	4,875
United States Treasury Note/Bond	3.500%	1/31/30	3,830	3,750
United States Treasury Note/Bond	1.500%	2/15/30	7,154	6,237
United States Treasury Note/Bond	4.000%	2/28/30	4,540	4,567
United States Treasury Note/Bond	3.625%	3/31/30	4,725	4,656
United States Treasury Note/Bond	3.500%	4/30/30	5,295	5,180
United States Treasury Note/Bond	0.625%	5/15/30	14,554	11,902
United States Treasury Note/Bond	6.250%	5/15/30	1,350	1,524
United States Treasury Note/Bond	3.750%	5/31/30	6,130	6,082
United States Treasury Note/Bond	3.750%	6/30/30	4,600	4,563
United States Treasury Note/Bond	4.000%	7/31/30	6,044	6,083
United States Treasury Note/Bond	0.625%	8/15/30	18,852	15,305
United States Treasury Note/Bond	4.125%	8/31/30	5,681	5,759
United States Treasury Note/Bond	4.625%	9/30/30	6,192	6,462
United States Treasury Note/Bond	4.875%	10/31/30	5,840	6,185
United States Treasury Note/Bond	0.875%	11/15/30	19,461	16,007
United States Treasury Note/Bond	4.375%	11/30/30	6,405	6,594
United States Treasury Note/Bond	3.750%	12/31/30	8,300	8,239
United States Treasury Note/Bond	1.125%	2/15/31	21,338	17,827
United States Treasury Note/Bond	5.375%	2/15/31	1,540	1,684
United States Treasury Note/Bond	1.625%	5/15/31	19,034	16,345
United States Treasury Note/Bond	1.250%	8/15/31	20,157	16,705
United States Treasury Note/Bond	1.375%	11/15/31	22,353	18,584
United States Treasury Note/Bond	1.875%	2/15/32	20,883	17,976
United States Treasury Note/Bond	2.875%	5/15/32	18,654	17,313
United States Treasury Note/Bond	2.750%	8/15/32	17,860	16,381
United States Treasury Note/Bond	4.125%	11/15/32	18,909	19,249
United States Treasury Note/Bond	3.500%	2/15/33	18,813	18,269
United States Treasury Note/Bond	3.375%	5/15/33	19,693	18,930
United States Treasury Note/Bond	3.875%	8/15/33	20,557	20,563
United States Treasury Note/Bond	4.500%	11/15/33	13,401	14,092
United States Treasury Note/Bond	4.500%	2/15/36	2,920	3,119
United States Treasury Note/Bond	4.750%	2/15/37	1,670	1,830
United States Treasury Note/Bond	5.000%	5/15/37	1,885	2,111
United States Treasury Note/Bond	4.375%	2/15/38	1,200	1,263
United States Treasury Note/Bond	4.500%	5/15/38	1,059	1,127
United States Treasury Note/Bond	3.500%	2/15/39	1,320	1,252
United States Treasury Note/Bond	4.250%	5/15/39	1,512	1,560
United States Treasury Note/Bond	4.500%	8/15/39	2,601	2,757
United States Treasury Note/Bond	4.375%	11/15/39	1,742	1,818
United States Treasury Note/Bond	4.625%	2/15/40	1,300	1,394
United States Treasury Note/Bond	1.125%	5/15/40	6,810	4,399
United States Treasury Note/Bond	4.375%	5/15/40	1,875	1,951
United States Treasury Note/Bond	1.125%	8/15/40	8,205	5,249
United States Treasury Note/Bond	3.875%	8/15/40	2,515	2,458
United States Treasury Note/Bond	1.375%	11/15/40	10,129	6,741
United States Treasury Note/Bond	4.250%	11/15/40	2,195	2,242
United States Treasury Note/Bond	1.875%	2/15/41	12,303	8,870
United States Treasury Note/Bond	4.750%	2/15/41	2,556	2,770
United States Treasury Note/Bond	2.250%	5/15/41	10,495	8,021
United States Treasury Note/Bond	4.375%	5/15/41	1,904	1,968
United States Treasury Note/Bond	1.750%	8/15/41	13,291	9,270
United States Treasury Note/Bond	3.750%	8/15/41	2,140	2,041
United States Treasury Note/Bond	2.000%	11/15/41	11,218	8,142
United States Treasury Note/Bond	3.125%	11/15/41	2,701	2,355
United States Treasury Note/Bond	2.375%	2/15/42	9,361	7,208
United States Treasury Note/Bond	3.125%	2/15/42	2,081	1,808
United States Treasury Note/Bond	3.000%	5/15/42	1,720	1,459
United States Treasury Note/Bond	3.250%	5/15/42	7,780	6,848
United States Treasury Note/Bond	2.750%	8/15/42	2,895	2,354
United States Treasury Note/Bond	3.375%	8/15/42	5,242	4,690
United States Treasury Note/Bond	2.750%	11/15/42	4,646	3,766
United States Treasury Note/Bond	4.000%	11/15/42	6,122	5,969
United States Treasury Note/Bond	3.125%	2/15/43	3,380	2,897
United States Treasury Note/Bond	3.875%	2/15/43	5,624	5,381
United States Treasury Note/Bond	2.875%	5/15/43	4,440	3,655
United States Treasury Note/Bond	3.875%	5/15/43	6,186	5,918
United States Treasury Note/Bond	3.625%	8/15/43	4,680	4,314
United States Treasury Note/Bond	4.375%	8/15/43	5,970	6,115
United States Treasury Note/Bond	3.750%	11/15/43	2,454	2,298
United States Treasury Note/Bond	4.750%	11/15/43	3,860	4,154
United States Treasury Note/Bond	3.625%	2/15/44	5,452	5,009
United States Treasury Note/Bond	3.375%	5/15/44	5,369	4,745
United States Treasury Note/Bond	3.125%	8/15/44	5,996	5,089
United States Treasury Note/Bond	3.000%	11/15/44	5,702	4,733
United States Treasury Note/Bond	2.500%	2/15/45	6,755	5,130
United States Treasury Note/Bond	3.000%	5/15/45	3,682	3,046
United States Treasury Note/Bond	2.875%	8/15/45	4,641	3,753
United States Treasury Note/Bond	3.000%	11/15/45	840	693
United States Treasury Note/Bond	2.500%	2/15/46	4,765	3,586
United States Treasury Note/Bond	2.500%	5/15/46	5,456	4,097
United States Treasury Note/Bond	2.250%	8/15/46	6,111	4,358
United States Treasury Note/Bond	2.875%	11/15/46	2,765	2,221
United States Treasury Note/Bond	3.000%	2/15/47	4,690	3,847
United States Treasury Note/Bond	3.000%	5/15/47	4,615	3,783
United States Treasury Note/Bond	2.750%	8/15/47	6,238	4,876
United States Treasury Note/Bond	2.750%	11/15/47	5,833	4,557
United States Treasury Note/Bond	3.000%	2/15/48	6,979	5,708
United States Treasury Note/Bond	3.125%	5/15/48	7,184	6,007
United States Treasury Note/Bond	3.000%	8/15/48	7,810	6,382
United States Treasury Note/Bond	3.375%	11/15/48	7,625	6,669
United States Treasury Note/Bond	3.000%	2/15/49	8,344	6,816
United States Treasury Note/Bond	2.875%	5/15/49	7,105	5,670
United States Treasury Note/Bond	2.250%	8/15/49	6,969	4,887
United States Treasury Note/Bond	2.375%	11/15/49	6,432	4,633
United States Treasury Note/Bond	2.000%	2/15/50	8,212	5,425
United States Treasury Note/Bond	1.250%	5/15/50	10,341	5,600
United States Treasury Note/Bond	1.375%	8/15/50	11,171	6,254
United States Treasury Note/Bond	1.625%	11/15/50	12,196	7,299
United States Treasury Note/Bond	1.875%	2/15/51	13,054	8,318
United States Treasury Note/Bond	2.375%	5/15/51	13,225	9,481
United States Treasury Note/Bond	2.000%	8/15/51	12,950	8,494
United States Treasury Note/Bond	1.875%	11/15/51	12,140	7,711
United States Treasury Note/Bond	2.250%	2/15/52	11,667	8,123
United States Treasury Note/Bond	2.875%	5/15/52	10,830	8,661
United States Treasury Note/Bond	3.000%	8/15/52	10,798	8,868
United States Treasury Note/Bond	4.000%	11/15/52	10,051	9,957
United States Treasury Note/Bond	3.625%	2/15/53	10,358	9,605
United States Treasury Note/Bond	3.625%	5/15/53	11,694	10,859
United States Treasury Note/Bond	4.125%	8/15/53	11,793	11,974
United States Treasury Note/Bond	4.750%	11/15/53	8,030	9,045
				1,940,051
Agency Bonds and Notes (0.8%)				
Federal Farm Credit Banks Funding Corp.	1.125%	1/6/25	210	202
Federal Farm Credit Banks Funding Corp.	1.750%	2/14/25	520	503
Federal Farm Credit Banks Funding Corp.	4.250%	9/30/25	280	279
Federal Farm Credit Banks Funding Corp.	5.125%	10/10/25	600	607
Federal Farm Credit Banks Funding Corp.	4.375%	6/23/26	2,425	2,434
Federal Farm Credit Banks Funding Corp.	4.500%	8/14/26	200	202
Federal Home Loan Banks	5.000%	2/28/25	1,350	1,354
Federal Home Loan Banks	0.500%	4/14/25	1,000	950
Federal Home Loan Banks	4.625%	6/6/25	450	451
Federal Home Loan Banks	0.375%	9/4/25	500	468
Federal Home Loan Banks	4.500%	12/12/25	500	501
Federal Home Loan Banks	4.625%	11/17/26	550	558
Federal Home Loan Banks	1.250%	12/21/26	1,000	921
Federal Home Loan Banks	4.000%	6/30/28	450	451
Federal Home Loan Banks	3.250%	11/16/28	315	306
Federal Home Loan Banks	5.500%	7/15/36	1,400	1,577
[1] Federal Home Loan Mortgage Corp.	1.500%	2/12/25	1,200	1,159
[1] Federal Home Loan Mortgage Corp.	0.375%	7/21/25	1,500	1,409
[1] Federal Home Loan Mortgage Corp.	0.375%	9/23/25	2,000	1,868

		Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
[1]	Federal Home Loan Mortgage Corp.	6.750%	9/15/29	127	145
[1]	Federal Home Loan Mortgage Corp.	6.750%	3/15/31	1,525	1,779
[1]	Federal Home Loan Mortgage Corp.	6.250%	7/15/32	1,102	1,272
[1]	Federal National Mortgage Assn.	1.625%	1/7/25	1,300	1,259
[1]	Federal National Mortgage Assn.	0.625%	4/22/25	1,000	951
[1]	Federal National Mortgage Assn.	0.500%	6/17/25	1,000	944
[1]	Federal National Mortgage Assn.	0.375%	8/25/25	2,000	1,873
[1]	Federal National Mortgage Assn.	0.500%	11/7/25	2,000	1,865
[1]	Federal National Mortgage Assn.	2.125%	4/24/26	575	549
[1]	Federal National Mortgage Assn.	1.875%	9/24/26	500	472
[1]	Federal National Mortgage Assn.	0.750%	10/8/27	1,000	888
[1]	Federal National Mortgage Assn.	6.250%	5/15/29	175	194
[1]	Federal National Mortgage Assn.	7.125%	1/15/30	925	1,076
[1]	Federal National Mortgage Assn.	7.250%	5/15/30	300	353
[1]	Federal National Mortgage Assn.	0.875%	8/5/30	1,400	1,146
[1]	Federal National Mortgage Assn.	6.625%	11/15/30	720	829
[1]	Federal National Mortgage Assn.	5.625%	7/15/37	275	312
	Private Export Funding Corp.	3.250%	6/15/25	50	49
	Private Export Funding Corp.	1.400%	7/15/28	175	156
	Tennessee Valley Authority	0.750%	5/15/25	200	190
	Tennessee Valley Authority	6.750%	11/1/25	134	139
	Tennessee Valley Authority	3.875%	3/15/28	375	373
	Tennessee Valley Authority	7.125%	5/1/30	1,000	1,164
	Tennessee Valley Authority	1.500%	9/15/31	550	449
	Tennessee Valley Authority	4.650%	6/15/35	175	179
	Tennessee Valley Authority	5.880%	4/1/36	250	284
	Tennessee Valley Authority	5.500%	6/15/38	100	110
	Tennessee Valley Authority	5.250%	9/15/39	512	544
	Tennessee Valley Authority	4.875%	1/15/48	100	102
	Tennessee Valley Authority	5.375%	4/1/56	50	55
	Tennessee Valley Authority	4.625%	9/15/60	180	176
	Tennessee Valley Authority	4.250%	9/15/65	200	183
					36,260
Conventional Mortgage-Backed Securities (20.3%)					
[1,2]	Fannie Mae Pool	6.500%	9/1/32	9	9
[1,2]	Fannie Mae Pool	2.500%	12/1/51	493	420
[1,2]	Freddie Mac Gold Pool	5.500%	1/1/24–6/1/41	1,089	1,134
[1,2]	Freddie Mac Gold Pool	4.500%	4/1/24–10/1/48	4,684	4,666
[1,2]	Freddie Mac Gold Pool	7.000%	5/1/24–2/1/37	58	60
[1,2]	Freddie Mac Gold Pool	4.000%	6/1/24–11/1/48	9,245	8,959
[1,2]	Freddie Mac Gold Pool	8.500%	7/1/24–11/1/30	2	2
[1,2]	Freddie Mac Gold Pool	5.000%	10/1/24–11/1/48	1,396	1,425
[1,2]	Freddie Mac Gold Pool	8.000%	11/1/24–7/1/30	3	3
[1,2]	Freddie Mac Gold Pool	7.500%	7/1/25–4/1/28	2	2
[1,2]	Freddie Mac Gold Pool	3.500%	9/1/25–11/1/48	16,213	15,261
[1,2]	Freddie Mac Gold Pool	3.000%	10/1/26–8/1/47	11,128	10,312
[1,2]	Freddie Mac Gold Pool	2.500%	4/1/27–3/1/37	3,906	3,702
[1,2]	Freddie Mac Gold Pool	9.000%	5/1/27–5/1/30	1	1
[1,2]	Freddie Mac Gold Pool	6.000%	7/1/28–3/1/39	774	803
[1,2]	Freddie Mac Gold Pool	2.000%	8/1/28–12/1/31	215	199
[1,2]	Freddie Mac Pool	5.500%	3/1/53	354	356
[2,3]	Ginnie Mae	2.500%	1/22/54	490	429
[2,3]	Ginnie Mae	4.000%	1/22/54	270	258
[2,3]	Ginnie Mae	4.500%	1/22/54	440	429
[2,3]	Ginnie Mae	5.000%	1/22/54	440	437
[2,3]	Ginnie Mae	5.500%	1/22/54	730	735
[2,3]	Ginnie Mae	6.000%	1/22/54	1,410	1,434
[2]	Ginnie Mae	7.000%	1/22/54	350	360
[2]	Ginnie Mae	7.500%	1/22/54	250	258
[2]	Ginnie Mae I Pool	7.000%	3/15/24–10/15/31	17	17
[2,3]	Ginnie Mae I Pool	6.500%	5/15/24–12/15/38	76	78
[2]	Ginnie Mae I Pool	8.000%	8/15/24–10/15/30	6	6
[2]	Ginnie Mae I Pool	4.000%	10/15/24–11/15/47	1,010	980
[2]	Ginnie Mae I Pool	4.500%	10/15/24–3/15/41	1,082	1,079
[2]	Ginnie Mae I Pool	3.500%	11/15/25–9/15/49	988	946
[2]	Ginnie Mae I Pool	7.500%	12/15/25–1/15/31	6	6
[2]	Ginnie Mae I Pool	3.000%	1/15/26–12/15/45	1,139	1,046
[2]	Ginnie Mae I Pool	6.000%	6/15/32–3/15/40	49	49
[2]	Ginnie Mae I Pool	5.000%	5/15/34–4/15/41	738	757
[2]	Ginnie Mae II Pool	3.500%	9/20/25–6/20/53	26,181	24,751
[2]	Ginnie Mae II Pool	4.000%	9/20/25–1/20/53	18,014	17,463
[2]	Ginnie Mae II Pool	3.000%	2/20/27–6/20/52	33,668	30,788
[2]	Ginnie Mae II Pool	2.500%	6/20/27–4/20/52	34,565	30,346
[2]	Ginnie Mae II Pool	5.000%	12/20/32–11/20/53	17,154	17,110
[2,3]	Ginnie Mae II Pool	6.500%	12/20/35–1/22/54	6,290	6,440
[2]	Ginnie Mae II Pool	7.000%	8/20/36–12/20/53	1,401	1,449
[2]	Ginnie Mae II Pool	4.500%	2/20/39–6/20/53	16,815	16,532
[2]	Ginnie Mae II Pool	2.000%	8/20/50–1/20/52	34,124	28,950
[2]	Ginnie Mae II Pool	1.500%	12/20/51	991	805
[2]	Ginnie Mae II Pool	5.500%	10/20/52–11/20/53	14,545	14,657
[2]	Ginnie Mae II Pool	6.000%	12/20/52–12/20/53	9,941	10,120
[1,2,3]	UMBS Pool	7.000%	1/1/24–1/16/54	3,246	3,365
[1,2,3]	UMBS Pool	4.000%	2/1/24–1/16/54	41,341	39,666
[1,2,3]	UMBS Pool	6.000%	3/1/24–1/16/54	27,434	28,033
[1,2,3]	UMBS Pool	4.500%	5/1/24–1/16/54	33,501	32,838
[1,2,3]	UMBS Pool	5.000%	5/1/24–1/16/54	38,194	38,016
[1,2]	UMBS Pool	7.500%	5/1/24–1/1/54	259	268
[1,2]	UMBS Pool	8.000%	9/1/24–11/1/30	1	1
[1,2]	UMBS Pool	8.500%	10/1/24–4/1/31	1	1
[1,2]	UMBS Pool	3.500%	9/1/25–4/1/53	45,928	42,822
[1,2,3]	UMBS Pool	3.000%	11/1/25–1/16/54	81,447	73,499
[1,2,3]	UMBS Pool	2.500%	1/1/27–9/1/52	131,309	113,814
[1,2,3]	UMBS Pool	2.000%	11/1/27–7/1/52	188,048	157,457
[1,2,3]	UMBS Pool	5.500%	11/1/31–1/16/54	36,931	37,298
[1,2,3]	UMBS Pool	1.500%	7/1/35–4/1/52	45,064	36,864
[1,2,3]	UMBS Pool	6.500%	11/1/52–1/16/54	16,357	16,820
					876,791
Nonconventional Mortgage-Backed Securities (0.0%)					
[1,2,4]	Fannie Mae Pool, 1YR CMT + 2.155%	4.280%	12/1/37	13	13
[1,2,4]	Fannie Mae Pool, 1YR CMT + 2.313%	4.438%	1/1/35	4	4
[1,2,4]	Fannie Mae Pool, RFUCCT1Y + 1.290%	4.131%	12/1/41	6	6
[1,2,4]	Fannie Mae Pool, RFUCCT1Y + 1.310%	5.560%	9/1/37	20	20
[1,2,4]	Fannie Mae Pool, RFUCCT1Y + 1.433%	5.683%	7/1/36	3	3
[1,2,4]	Fannie Mae Pool, RFUCCT1Y + 1.465%	5.715%	10/1/37	7	7
[1,2,4]	Fannie Mae Pool, RFUCCT1Y + 1.477%	4.158%	3/1/43	25	26
[1,2,4]	Fannie Mae Pool, RFUCCT1Y + 1.527%	5.777%	10/1/37	5	5
[1,2,4]	Fannie Mae Pool, RFUCCT1Y + 1.558%	5.807%	9/1/43	2	2
[1,2,4]	Fannie Mae Pool, RFUCCT1Y + 1.560%	6.808%	7/1/43	28	29

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.589%	5.312%	6/1/43	8	8
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.600%	5.850%	8/1/35	23	23
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.623%	3.998%	2/1/36	1	1
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.627%	4.127%	3/1/38	3	3
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.635%	5.885%	11/1/36	4	4
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.640%	5.890%	1/1/42	8	8
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.660%	5.910%	9/1/40	2	2
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.673%	5.861%	10/1/42	6	6
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.682%	4.057%	1/1/37	2	2
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.690%	5.940%	10/1/39–9/1/42	21	21
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.690%	5.183%	5/1/40	3	3
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.695%	5.945%	7/1/39	3	3
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.698%	5.948%	8/1/40	3	3
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.699%	5.128%	8/1/39	12	12
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.700%	6.075%	7/1/37	1	1
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.700%	4.341%	12/1/40	6	6
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.702%	5.951%	10/1/42	9	10
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.705%	5.955%	11/1/39	1	1
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.732%	4.613%	5/1/42	7	7
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.737%	5.987%	9/1/34	1	1
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.744%	5.815%	9/1/43	10	10
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.747%	5.850%	7/1/41	18	18
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.749%	5.902%	12/1/33	1	1
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.750%	6.000%	10/1/40	4	4
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.773%	4.508%	5/1/42	3	3
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.780%	4.280%	2/1/41	4	4
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.784%	5.262%	7/1/42	7	7
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.794%	5.724%	3/1/42	8	8
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.795%	4.446%	3/1/42	9	9
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.796%	5.965%	11/1/39	4	4
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.797%	5.614%	8/1/42	22	23
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.805%	6.055%	11/1/41	12	12
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.807%	4.467%	3/1/41	7	8
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.810%	6.060%	11/1/33–10/1/40	8	8
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.810%	4.060%	12/1/40	2	2
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.813%	6.063%	11/1/41	6	6
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.813%	5.731%	1/1/42	6	7
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.815%	6.065%	11/1/40–12/1/41	20	21
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.815%	4.243%	2/1/41	5	5
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.815%	5.450%	5/1/41	7	7
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.815%	5.565%	6/1/41	2	2
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.825%	4.575%	3/1/41	5	5
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.830%	4.308%	4/1/41	12	13
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.830%	6.080%	6/1/41	8	8
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.835%	4.157%	1/1/40	2	2
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.835%	5.210%	5/1/40	2	2
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.836%	4.143%	2/1/41	5	5
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.839%	6.090%	12/1/39	6	7
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.840%	6.090%	8/1/39	5	5
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.862%	6.061%	9/1/40	5	5
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.880%	5.772%	11/1/34	4	4
[1,2,4] Fannie Mae Pool, RFUCCT1Y + 1.914%	5.289%	4/1/37	6	6
[1,2,4] Fannie Mae Pool, RFUCCT6M + 1.037%	6.809%	4/1/37	5	5
[1,2,4] Fannie Mae Pool, RFUCCT6M + 1.840%	5.090%	8/1/37	6	6
[1,2,4] Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	6.375%	11/1/34	10	11
[1,2,4] Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	4.486%	2/1/36	3	3
[1,2,4] Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	5.375%	5/1/36	1	1
[1,2,4] Freddie Mac Non Gold Pool, 1YR CMT + 2.412%	4.568%	10/1/36	5	6
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.625%	3.875%	1/1/38	2	2
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.640%	5.659%	12/1/36	4	5
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.640%	5.390%	5/1/42	1	1
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.660%	5.910%	10/1/37	3	3
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.665%	5.915%	12/1/34	2	2
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.695%	4.073%	2/1/37	5	5
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.727%	3.998%	1/1/35	1	1
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.743%	5.992%	12/1/36	6	6
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.745%	3.995%	12/1/40	6	6
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.750%	5.125%	5/1/38	1	1
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.823%	5.137%	12/1/35	3	3
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.845%	5.021%	2/1/42	4	4
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.855%	6.105%	5/1/37	2	2
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	5.357%	5/1/40	1	1
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	6.130%	6/1/40	6	6
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	4.130%	12/1/40	1	1
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	4.203%	1/1/41	7	8
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	4.380%	3/1/41	1	1
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	5.849%	6/1/41	2	2
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.881%	5.598%	6/1/40	2	2
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.885%	4.774%	2/1/42	2	2
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.895%	6.145%	9/1/40	4	4
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.900%	6.150%	6/1/40–11/1/40	8	8
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.910%	4.218%	1/1/41	1	1
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.910%	4.389%	2/1/41	2	2
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 1.910%	4.410%	2/1/41	2	2
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT1Y + 2.085%	4.585%	3/1/38	2	2
[1,2,4] Freddie Mac Non Gold Pool, RFUCCT6M + 1.355%	5.020%	6/1/37	6	6

		Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
2,4	Ginnie Mae II Pool, 1YR CMT + 1.500%	5.625%	7/20/38	2	2
2,4	Ginnie Mae II Pool, 1YR CMT + 1.500%	2.750%	10/20/38–12/20/42	49	49
2,4	Ginnie Mae II Pool, 1YR CMT + 1.500%	3.750%	12/20/39–12/20/40	7	7
2,4	Ginnie Mae II Pool, 1YR CMT + 1.500%	3.625%	1/20/41–3/20/43	53	53
2,4	Ginnie Mae II Pool, 1YR CMT + 1.500%	3.875%	4/20/41–6/20/43	37	37
2,4	Ginnie Mae II Pool, 1YR CMT + 2.000%	4.250%	11/20/40	1	1
2,4	Ginnie Mae II Pool, 1YR CMT + 2.000%	4.375%	5/20/41	2	2
2,4	Ginnie Mae II Pool, 1YR CMT + 2.000%	6.000%	5/20/41	3	3
					746
Total U.S. Government and Agency Obligations (Cost $3,120,845)					2,853,848
Asset-Backed/Commercial Mortgage-Backed Securities (2.6%)					
2	Ally Auto Receivables Trust Class A3 Series 2022-1	3.310%	11/15/26	120	118
2	Ally Auto Receivables Trust Class A3 Series 2022-2	4.760%	5/17/27	150	149
2	Ally Auto Receivables Trust Class A3 Series 2023-1	5.460%	5/15/28	53	54
2	Ally Auto Receivables Trust Class A4 Series 2022-2	4.870%	4/17/28	50	50
2	Ally Auto Receivables Trust Class A4 Series 2023-1	5.270%	11/15/28	16	16
2	American Express Credit Account Class A Series 2022-2	3.390%	5/15/27	750	735
2	American Express Credit Account Master Trust Class A Series 2021-1	0.900%	11/15/26	425	410
2	American Express Credit Account Master Trust Class A Series 2022-3	3.750%	8/15/27	425	418
2	American Express Credit Account Master Trust Class A Series 2023-1	4.870%	5/15/28	275	277
2	American Express Credit Account Master Trust Class A Series 2023-2	4.800%	5/15/30	75	76
2	American Express Credit Account Master Trust Class A Series 2023-3	5.230%	9/15/28	200	203
2	American Express Credit Account Master Trust Class A Series 2023-4	5.150%	9/15/30	200	206
2	AmeriCredit Automobile Receivables Trust Class A3 Series 2021-2	0.340%	12/18/26	6	6
2	AmeriCredit Automobile Receivables Trust Class A3 Series 2023-1	5.620%	11/18/27	50	50
2	AmeriCredit Automobile Receivables Trust Class B Series 2020-3	0.760%	12/18/25	12	12
2	AmeriCredit Automobile Receivables Trust Class B Series 2021-1	0.680%	10/19/26	19	19
2	AmeriCredit Automobile Receivables Trust Class C Series 2021-1	0.890%	10/19/26	25	24
2	AmeriCredit Automobile Receivables Trust Class C Series 2023-1	5.800%	12/18/28	25	25
2	BA Credit Card Trust Class A1 Series 2021-A1	0.440%	9/15/26	35	35
2	BA Credit Card Trust Class A1 Series 2022-A1	3.530%	11/15/27	150	147
2	BA Credit Card Trust Class A1 Series 2023-A1	4.790%	5/15/28	200	201
2	Banc of America Commercial Mortgage Trust Class A4 Series 2015-UBS7	3.705%	9/15/48	75	72
2	Banc of America Commercial Mortgage Trust Class A4 Series 2017-BNK3	3.574%	2/15/50	72	68
2	Banc of America Commercial Mortgage Trust Class ASB Series 2015-UBS7	3.429%	9/15/48	20	19
2	BANK Class A2 Series 2018-BNK14	4.128%	9/15/60	20	20
2	BANK Class A3 Series 2017-BNK9	3.279%	11/15/54	67	63
2,4	BANK Class A3 Series 2018-BNK11	4.046%	3/15/61	100	96
2	BANK Class A3 Series 2019-BNK19	3.183%	8/15/61	75	64
2	BANK Class A3 Series 2019-BNK20	3.011%	9/15/62	170	145
2	BANK Class A3 Series 2019-BNK23	2.920%	12/15/52	180	159
2	BANK Class A3 Series 2019-BNK24	2.960%	11/15/62	150	133
2,4	BANK Class A3 Series 2023-5YR2	6.656%	7/15/56	100	106
2,4	BANK Class A3 Series 2023-5YR3	6.724%	9/15/56	50	53
2	BANK Class A4 Series 2017-BNK6	3.254%	7/15/60	50	47
2	BANK Class A4 Series 2017-BNK7	3.175%	9/15/60	100	93
2	BANK Class A4 Series 2017-BNK8	3.488%	11/15/50	150	135
2	BANK Class A4 Series 2017-BNK9	3.538%	11/15/54	150	140
2,4	BANK Class A4 Series 2018-BNK12	4.255%	5/15/61	125	121
2	BANK Class A4 Series 2018-BNK13	3.953%	8/15/61	50	47
2,4	BANK Class A4 Series 2018-BNK14	4.231%	9/15/60	100	96
2,4	BANK Class A4 Series 2018-BNK15	4.407%	11/15/61	110	107
2	BANK Class A4 Series 2019-BNK16	4.005%	2/15/52	125	119
2	BANK Class A4 Series 2019-BNK17	3.714%	4/15/52	100	94
2	BANK Class A4 Series 2019-BNK18	3.584%	5/15/62	100	87
2	BANK Class A4 Series 2019-BNK22	2.978%	11/15/62	290	256
2	BANK Class A4 Series 2020-BNK26	2.403%	3/15/63	175	148
2	BANK Class A4 Series 2020-BNK28	1.844%	3/15/63	50	41
2	BANK Class A4 Series 2020-BNK29	1.997%	11/15/53	50	40
2	BANK Class A4 Series 2020-BNK30	1.925%	12/15/53	75	60
2	BANK Class A4 Series 2021-BNK31	2.036%	2/15/54	50	41
2	Bank Class A4 Series 2023-BNK46	5.745%	8/15/56	100	105
2	BANK Class A5 Series 2017-BNK5	3.390%	6/15/60	150	142
2	BANK Class A5 Series 2017-BNK6	3.518%	7/15/60	404	382
2	BANK Class A5 Series 2017-BNK7	3.435%	9/15/60	75	71
2	BANK Class A5 Series 2018-BNK10	3.688%	2/15/61	250	237
2,4	BANK Class A5 Series 2018-BNK13	4.217%	8/15/61	25	24
2	BANK Class A5 Series 2019-BNK21	2.851%	10/17/52	100	87
2	BANK Class A5 Series 2020-BNK25	2.649%	1/15/63	200	171
2	BANK Class A5 Series 2020-BNK27	2.144%	4/15/63	150	123
2	BANK Class A5 Series 2021-BN32	2.643%	4/15/54	75	64
2	BANK Class A5 Series 2021-BNK33	2.556%	5/15/64	50	42
2	BANK Class A5 Series 2021-BNK34	2.438%	6/15/63	150	120
2	BANK Class A5 Series 2021-BNK35	2.285%	6/15/64	100	83
2	BANK Class A5 Series 2021-BNK36	2.470%	9/15/64	125	105
2,4	BANK Class A5 Series 2021-BNK37	2.618%	11/15/64	125	105
2	BANK Class A5 Series 2022-BNK43	4.399%	8/15/55	175	167
2	BANK Class A5 Series 2023-BNK45	5.203%	2/15/56	50	51
2	BANK Class AS Series 2017-BNK5	3.624%	6/15/60	100	93
2,4	BANK Class AS Series 2017-BNK6	3.741%	7/15/60	404	370
2	BANK Class AS Series 2017-BNK7	3.748%	9/15/60	75	69
2	BANK Class AS Series 2017-BNK8	3.731%	11/15/50	25	21
2,4	BANK Class AS Series 2018-BNK10	3.898%	2/15/61	50	46
2,4	BANK Class AS Series 2018-BNK12	4.345%	5/15/61	50	46
2,4	BANK Class AS Series 2018-BNK14	4.481%	9/15/60	25	23
2	BANK Class AS Series 2019-BNK17	3.976%	4/15/52	25	23
2,4	BANK Class AS Series 2019-BNK18	3.826%	5/15/62	50	44
2	BANK Class AS Series 2019-BNK21	3.093%	10/17/52	75	59
2	BANK Class AS Series 2019-BNK23	3.203%	12/15/52	75	60
2,4	BANK Class AS Series 2019-BNK24	3.283%	11/15/62	75	65
2	BANK Class AS Series 2020-BNK25	2.841%	1/15/63	65	53
2	BANK Class AS Series 2020-BNK26	2.687%	3/15/63	55	41
2	BANK Class AS Series 2020-BNK27	2.551%	4/15/63	50	40
2,4	BANK Class AS Series 2021-BNK31	2.211%	2/15/54	25	19
2,4	BANK Class AS Series 2021-BNK36	2.695%	9/15/64	50	41
2,4	BANK Class AS Series 2023-5YR2	7.140%	7/15/56	25	26
2,4	Bank Class AS Series 2023-5YR3	7.315%	9/15/56	50	53

		Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
2,4	BANK Class AS Series 2023-BNK45	5.651%	2/15/56	25	25
2	BANK Class ASB Series 2018-BNK10	3.641%	2/15/61	41	40
2,4	BANK Class C Series 2017-BNK8	4.094%	11/15/50	50	33
2,4	BANK Class C Series 2019-BNK19	4.029%	8/15/61	35	21
2	Bank of America Commercial Mortgage Trust Class AS Series 2017-BNK3	3.748%	2/15/50	28	26
2	Barclays Commercial Mortgage Trust Class A4 Series 2019-C3	3.583%	5/15/52	250	232
2	Barclays Commercial Mortgage Trust Class A4 Series 2019-C5	3.063%	11/15/52	150	135
2	Barclays Commercial Mortgage Trust Class A5 Series 2019-C4	2.919%	8/15/52	275	246
2,4	Barclays Commercial Mortgage Trust Class A5 Series 2022-C14	2.946%	2/15/55	200	172
2	Barclays Commercial Mortgage Trust Class AS Series 2019-C4	3.171%	8/15/52	25	20
2,4	Barclays Commercial Mortgage Trust Class AS Series 2019-C5	3.366%	11/15/52	100	87
2	Barclays Dryrock Issuance Trust Class A Series 2022-1	3.070%	2/15/28	100	97
2	Barclays Dryrock Issuance Trust Class A Series 2023-1	4.720%	2/15/29	275	275
2	BBCMS Mortgage Trust Class A4 Series 2017-C1	3.674%	2/15/50	125	118
2	BBCMS Mortgage Trust Class A4 Series 2020-C6	2.639%	2/15/53	100	88
2	BBCMS Mortgage Trust Class A5 Series 2018-C2	4.314%	12/15/51	125	121
2	BBCMS Mortgage Trust Class A5 Series 2020-C7	2.037%	4/15/53	50	42
2	BBCMS Mortgage Trust Class A5 Series 2020-C8	2.040%	10/15/53	125	104
2	BBCMS Mortgage Trust Class A5 Series 2021-C11	2.322%	9/15/54	50	42
2	BBCMS Mortgage Trust Class A5 Series 2021-C12	2.689%	11/15/54	100	84
2	BBCMS Mortgage Trust Class A5 Series 2021-C9	2.299%	2/15/54	150	126
2	BBCMS Mortgage Trust Class A5 Series 2023-C19	5.451%	4/15/56	50	51
2	BBCMS Mortgage Trust Class A5 Series 2023-C20	5.576%	7/15/56	25	26
2,4	BBCMS Mortgage Trust Class A5 Series 2023-C21	6.000%	9/15/56	100	107
2,4	BBCMS Mortgage Trust Class A5 Series 2023-C22	6.804%	11/15/56	50	57
2	BBCMS Mortgage Trust Class AS Series 2017-C1	3.898%	2/15/50	100	93
2	BBCMS Mortgage Trust Class AS Series 2020-C6	2.840%	2/15/53	35	29
2,4	BBCMS Mortgage Trust Class AS Series 2023-C19	6.070%	4/15/56	25	25
2,4	BBCMS Mortgage Trust Class AS Series 2023-C20	5.973%	7/15/56	25	25
2,4	BBCMS Mortgage Trust Class AS Series 2023-C21	6.296%	9/15/56	50	52
2	BBCMS Trust Class A5 Series 2021-C10	2.492%	7/15/54	150	127
2	Benchmark Mortgage Trust Class A2 Series 2018-B2	3.662%	2/15/51	24	23
2	Benchmark Mortgage Trust Class A2 Series 2018-B3	3.848%	4/10/51	17	16
2	Benchmark Mortgage Trust Class A2 Series 2020-B17	2.211%	3/15/53	50	46
2	Benchmark Mortgage Trust Class A3 Series 2020-IG1	2.687%	9/15/43	125	100
2,4	Benchmark Mortgage Trust Class A3 Series 2023-V2	5.812%	5/15/55	75	77
2,4	Benchmark Mortgage Trust Class A3 Series 2023-V3	6.363%	7/15/56	20	21
2	Benchmark Mortgage Trust Class A4 Series 2018-B5	4.208%	7/15/51	75	72
2	Benchmark Mortgage Trust Class A4 Series 2018-B6	4.261%	10/10/51	50	47
2,4	Benchmark Mortgage Trust Class A4 Series 2018-B7	4.510%	5/15/53	175	168
2	Benchmark Mortgage Trust Class A4 Series 2019-B10	3.717%	3/15/62	80	75
2	Benchmark Mortgage Trust Class A4 Series 2019-B13	2.952%	8/15/57	280	250
2,4	Benchmark Mortgage Trust Class A5 Series 2018-B1	3.666%	1/15/51	100	94
2,4	Benchmark Mortgage Trust Class A5 Series 2018-B2	3.882%	2/15/51	325	305
2	Benchmark Mortgage Trust Class A5 Series 2018-B3	4.025%	4/10/51	225	213
2,4	Benchmark Mortgage Trust Class A5 Series 2018-B4	4.121%	7/15/51	350	334
2	Benchmark Mortgage Trust Class A5 Series 2018-B8	4.232%	1/15/52	125	118
2	Benchmark Mortgage Trust Class A5 Series 2019-B14	3.049%	12/15/62	225	202
2	Benchmark Mortgage Trust Class A5 Series 2019-B15	2.928%	12/15/72	230	197
2	Benchmark Mortgage Trust Class A5 Series 2019-B9	4.016%	3/15/52	105	98
2	Benchmark Mortgage Trust Class A5 Series 2020-B16	2.732%	2/15/53	100	88
2	Benchmark Mortgage Trust Class A5 Series 2020-B17	2.289%	3/15/53	100	83
2	Benchmark Mortgage Trust Class A5 Series 2020-B20	2.034%	10/15/53	100	79
2	Benchmark Mortgage Trust Class A5 Series 2020-B21	1.978%	12/17/53	125	101
2	Benchmark Mortgage Trust Class A5 Series 2020-B22	1.973%	1/15/54	100	80
2	Benchmark Mortgage Trust Class A5 Series 2021-B23	2.070%	2/15/54	225	177
2	Benchmark Mortgage Trust Class A5 Series 2021-B24	2.584%	3/15/54	125	102
2	Benchmark Mortgage Trust Class A5 Series 2021-B25	2.577%	4/15/54	125	101
2	Benchmark Mortgage Trust Class A5 Series 2021-B25	2.847%	4/15/54	50	38
2	Benchmark Mortgage Trust Class A5 Series 2021-B26	2.613%	6/15/54	75	61
2	Benchmark Mortgage Trust Class A5 Series 2021-B28	2.224%	8/15/54	100	82
2	Benchmark Mortgage Trust Class A5 Series 2021-B29	2.388%	9/15/54	50	41
2	Benchmark Mortgage Trust Class A5 Series 2021-B30	2.576%	11/15/54	200	168
2,4	Benchmark Mortgage Trust Class A5 Series 2022-B32	3.002%	1/15/55	275	225
2	Benchmark Mortgage Trust Class A5 Series 2022-B33	3.458%	3/15/55	75	67
2,4	Benchmark Mortgage Trust Class A5 Series 2022-B34	3.786%	4/15/55	50	43
2,4	Benchmark Mortgage Trust Class A5 Series 2022-B36	4.470%	7/15/55	100	95
2	Benchmark Mortgage Trust Class A5 Series 2023-B39	5.754%	7/15/56	175	184
2,4	Benchmark Mortgage Trust Class AM Series 2018-B1	3.878%	1/15/51	50	45
2,4	Benchmark Mortgage Trust Class AM Series 2018-B4	4.311%	7/15/51	75	69
2	Benchmark Mortgage Trust Class AM Series 2019-B10	3.979%	3/15/62	50	46
2,4	Benchmark Mortgage Trust Class AM Series 2020-B16	2.944%	2/15/53	25	21
2,4	Benchmark Mortgage Trust Class AS Series 2018-B2	4.084%	2/15/51	150	125
2	Benchmark Mortgage Trust Class AS Series 2018-B6	4.441%	10/10/51	25	23
2,4	Benchmark Mortgage Trust Class AS Series 2018-B8	4.532%	1/15/52	50	44
2	Benchmark Mortgage Trust Class AS Series 2019-B11	3.784%	5/15/52	75	59
2	Benchmark Mortgage Trust Class AS Series 2020-B17	2.583%	3/15/53	30	24
2	Benchmark Mortgage Trust Class AS Series 2020-B19	2.148%	9/15/53	25	18
2	Benchmark Mortgage Trust Class AS Series 2020-B20	2.375%	10/15/53	10	8
2,4	Benchmark Mortgage Trust Class AS Series 2020-IG1	2.909%	9/15/43	50	36
2	Benchmark Mortgage Trust Class AS Series 2021-B23	2.274%	2/15/54	75	56
2	Benchmark Mortgage Trust Class AS Series 2021-B24	2.780%	3/15/54	25	20
2,4	Benchmark Mortgage Trust Class AS Series 2022-B32	3.410%	1/15/55	75	60
2	Benchmark Mortgage Trust Class AS Series 2023-B39	6.250%	7/15/56	50	52
2,4	Benchmark Mortgage Trust Class AS Series 2023-V2	6.537%	5/15/55	25	25
2,4	Benchmark Mortgage Trust Class AS Series 2023-V3	7.097%	7/15/56	60	62
2,4	BMO Mortgage Trust Class A3 Series 2023-5C1	6.534%	8/15/56	400	421

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
[2,4] BMO Mortgage Trust Class A5 Series 2022-C1	3.374%	2/15/55	50	44
[2] BMO Mortgage Trust Class A5 Series 2022-C3	5.313%	9/15/54	200	203
[2,4] BMO Mortgage Trust Class A5 Series 2023-C4	5.117%	2/15/56	50	50
[2] BMO Mortgage Trust Class A5 Series 2023-C5	5.765%	6/15/56	50	53
[2,4] BMO Mortgage Trust Class A5 Series 2023-C6	5.956%	9/15/56	100	107
[2] BMO Mortgage Trust Class A5 Series 2023-C7	6.160%	12/15/56	300	326
[2,4] BMO Mortgage Trust Class AS Series 2023-5C1	7.118%	8/15/56	300	311
[2,4] BMO Mortgage Trust Class AS Series 2023-5C1	6.550%	9/15/56	40	42
[2,4] BMO Mortgage Trust Class AS Series 2023-5C2	7.244%	11/15/56	200	210
[2,4] BMO Mortgage Trust Class AS Series 2023-C5	6.162%	6/15/56	25	25
[2,4] BMO Mortgage Trust Class AS Series 2023-C7	6.674%	12/15/56	200	214
[2] BMW Vehicle Lease Trust Class A3 Series 2023-1	5.160%	11/25/25	50	50
[2] BMW Vehicle Lease Trust Class A3 Series 2023-2	5.990%	9/25/26	25	25
[2] BMW Vehicle Lease Trust Class A4 Series 2021-2	0.430%	1/27/25	37	37
[2] BMW Vehicle Lease Trust Class A4 Series 2023-1	5.070%	6/25/26	25	25
[2] BMW Vehicle Lease Trust Class A4 Series 2023-2	5.980%	2/25/27	25	25
[2] BMW Vehicle Owner Trust Class A3 Series 2022-A	3.210%	8/25/26	24	24
[2] BMW Vehicle Owner Trust Class A3 Series 2023-A	5.470%	2/25/28	25	25
[2] BMW Vehicle Owner Trust Class A4 Series 2023-A	5.250%	11/26/29	7	7
[2] Cantor Commercial Real Estate Lending Class A4 Series 2019-CF3	3.006%	1/15/53	135	117
[2] Cantor Commercial Real Estate Lending Class A5 Series 2019-CF1	3.786%	5/15/52	125	114
[2] Cantor Commercial Real Estate Lending Class A5 Series 2019-CF2	2.874%	11/15/52	140	122
[2] Cantor Commercial Real Estate Lending Class AS Series 2019-CF3	3.298%	1/15/53	60	50
[2] Capital One Multi-Asset Execution Trust Class A Series 2022-A2	3.490%	5/15/27	400	392
[2] Capital One Multi-Asset Execution Trust Class A Series 2023-A1	4.420%	5/15/28	300	299
[2] Capital One Multi-Asset Execution Trust Class A1 Series 2021-A1	0.550%	7/15/26	200	195
[2] Capital One Multi-Asset Execution Trust Class A1 Series 2022-A1	2.800%	3/15/27	400	390
[2] Capital One Multi-Asset Execution Trust Class A2 Series 2021-A2	1.390%	7/15/30	450	394
[2] Capital One Multi-Asset Execution Trust Class A3 Series 2019-A3	2.060%	8/15/28	300	281
[2] Capital One Multi-Asset Execution Trust Class A3 Series 2021-A3	1.040%	11/15/26	400	386
[2] Capital One Prime Auto Receivables Trust Class A3 Series 2021-1	0.770%	9/15/26	73	70
[2] Capital One Prime Auto Receivables Trust Class A3 Series 2022-1	3.170%	4/15/27	100	98
[2] Capital One Prime Auto Receivables Trust Class A3 Series 2022-2	3.660%	5/17/27	75	74
[2] Capital One Prime Auto Receivables Trust Class A3 Series 2023-1	4.870%	2/15/28	25	25
[2] Capital One Prime Auto Receivables Trust Class A4 Series 2022-1	3.320%	9/15/27	50	48
[2] Capital One Prime Auto Receivables Trust Class A4 Series 2023-1	4.760%	8/15/28	25	25
[2] CarMax Auto Owner Trust Class A3 Series 2020-4	0.500%	8/15/25	82	81
[2] CarMax Auto Owner Trust Class A3 Series 2021-1	0.340%	12/15/25	16	16
[2] CarMax Auto Owner Trust Class A3 Series 2021-2	0.520%	2/17/26	40	39
[2] CarMax Auto Owner Trust Class A3 Series 2021-4	0.560%	9/15/26	68	65
[2] CarMax Auto Owner Trust Class A3 Series 2022-1	1.470%	12/15/26	83	81
[2] CarMax Auto Owner Trust Class A3 Series 2022-2	3.490%	2/16/27	98	97
[2] CarMax Auto Owner Trust Class A3 Series 2023-1	4.750%	10/15/27	100	100
[2] Carmax Auto Owner Trust Class A3 Series 2023-2	5.050%	1/18/28	75	75
[2] CarMax Auto Owner Trust Class A3 Series 2023-3	5.280%	5/15/28	40	40
[2] CarMax Auto Owner Trust Class A4 Series 2020-1	2.030%	6/16/25	10	10
[2] CarMax Auto Owner Trust Class A4 Series 2020-3	0.770%	3/16/26	20	20
[2] CarMax Auto Owner Trust Class A4 Series 2020-4	0.630%	6/15/26	25	24
[2] CarMax Auto Owner Trust Class A4 Series 2021-2	0.810%	12/15/26	25	24
[2] CarMax Auto Owner Trust Class A4 Series 2022-1	1.700%	8/16/27	50	47
[2] CarMax Auto Owner Trust Class A4 Series 2023-1	4.650%	1/16/29	25	25
[2] Carmax Auto Owner Trust Class A4 Series 2023-2	5.010%	11/15/28	25	25
[2] CarMax Auto Owner Trust Class A4 Series 2023-3	5.260%	2/15/29	20	20
[2] CarMax Auto Owner Trust Class A4 Series 2023-4	5.960%	5/15/29	50	52
[2] Carvana Auto Receivables Trust Class A3 Series 2021-P3	0.700%	11/10/26	51	50
[2] CD Mortgage Trust Class A3 Series 2019-CD8	2.657%	8/15/57	40	35
[2] CD Mortgage Trust Class A4 Series 2016-CD1	2.724%	8/10/49	150	137
[2,4] CD Mortgage Trust Class A4 Series 2016-CD2	3.526%	11/10/49	100	92
[2] CD Mortgage Trust Class A4 Series 2017-CD3	3.631%	2/10/50	144	131
[2] CD Mortgage Trust Class A4 Series 2018-CD7	4.279%	8/15/51	75	71
[2] CD Mortgage Trust Class A4 Series 2019-CD8	2.912%	8/15/57	450	368
[2] CD Mortgage Trust Class A5 Series 2017-CD6	3.456%	11/13/50	125	116
[2] CD Mortgage Trust Class AAB Series 2017-CD3	3.453%	2/10/50	15	15
[2,4] CD Mortgage Trust Class AM Series 2017-CD6	3.709%	11/13/50	75	67
[2] CD Mortgage Trust Class AS Series 2017-CD3	3.833%	2/10/50	31	25
[2] CD Mortgage Trust Class ASB Series 2017-CD6	3.332%	11/13/50	39	38
[2] CD Mortgage Trust Class ASB Series 2018-CD7	4.213%	8/15/51	9	9
[2] CenterPoint Energy Transition Bond Co. IV LLC Class A3 Series 2012-1	3.028%	10/15/25	83	82
[2] CFCRE Commercial Mortgage Trust Class A3 Series 2016-C3	3.865%	1/10/48	125	120
[2,4] CFCRE Commercial Mortgage Trust Class A3 Series 2016-C6	3.217%	11/10/49	250	236
[2] CFCRE Commercial Mortgage Trust Class A4 Series 2016-C4	3.283%	5/10/58	150	142
[2] CFCRE Commercial Mortgage Trust Class A4 Series 2017-C8	3.572%	6/15/50	50	46
[2] CFCRE Commercial Mortgage Trust Class AM Series 2016-C4	3.691%	5/10/58	100	92
[2] CGMS Commercial Mortgage Trust Class A4 Series 2017-B1	3.458%	8/15/50	250	233
[2,4] CGMS Commercial Mortgage Trust Class AS Series 2017-B1	3.711%	8/15/50	50	46
[2] Chase Issuance Trust Class A Series 2022-A1	3.970%	9/15/27	100	99
[2] Chase Issuance Trust Class A Series 2023-A1	5.160%	9/15/28	120	122
[2] Chase Issuance Trust Class A Series 2023-A2	5.080%	9/15/30	100	103
[2] Citibank Credit Card Issuance Trust Class A3 Series 2007-A3	6.150%	6/15/39	100	101
[2] Citibank Credit Card Issuance Trust Class A7 Series 2018-A7	3.960%	10/13/30	200	196
[2] Citigroup Commercial Mortgage Trust Class A2 Series 2018-B2	3.788%	3/10/51	25	25
[2] Citigroup Commercial Mortgage Trust Class A3 Series 2016-P4	2.646%	7/10/49	150	142

		Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
2	Citigroup Commercial Mortgage Trust Class A3 Series 2017-C4	3.209%	10/12/50	85	79
2	Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC19	4.023%	3/11/47	3	3
2	Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC23	3.622%	7/10/47	100	99
2	Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC25	3.635%	10/10/47	175	171
2	Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC29	3.192%	4/10/48	175	169
2	Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC31	3.762%	6/10/48	100	96
2	Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC33	3.778%	9/10/58	100	96
2	Citigroup Commercial Mortgage Trust Class A4 Series 2016-C1	3.209%	5/10/49	125	118
2	Citigroup Commercial Mortgage Trust Class A4 Series 2016-GC37	3.314%	4/10/49	50	48
2	Citigroup Commercial Mortgage Trust Class A4 Series 2016-P4	2.902%	7/10/49	75	70
2	Citigroup Commercial Mortgage Trust Class A4 Series 2017-C4	3.471%	10/12/50	250	233
2	Citigroup Commercial Mortgage Trust Class A4 Series 2018-B2	4.009%	3/10/51	275	262
2	Citigroup Commercial Mortgage Trust Class A4 Series 2019-GC43	3.038%	11/10/52	275	237
2	Citigroup Commercial Mortgage Trust Class A5 Series 2014-GC21	3.855%	5/10/47	50	50
2	Citigroup Commercial Mortgage Trust Class A5 Series 2015-GC27	3.137%	2/10/48	225	219
2	Citigroup Commercial Mortgage Trust Class A5 Series 2016-GC36	3.616%	2/10/49	475	452
2	Citigroup Commercial Mortgage Trust Class A5 Series 2019-GC41	2.869%	8/10/56	225	199
2	Citigroup Commercial Mortgage Trust Class A5 Series 2020-GC46	2.717%	2/15/53	110	95
2,4	Citigroup Commercial Mortgage Trust Class A5 Series 2022-GC48	4.580%	5/15/54	75	73
2	Citigroup Commercial Mortgage Trust Class AAB Series 2016-C1	3.003%	5/10/49	24	23
2	Citigroup Commercial Mortgage Trust Class AS Series 2014-GC19	4.345%	3/11/47	25	25
2	Citigroup Commercial Mortgage Trust Class AS Series 2015-GC27	3.571%	2/10/48	100	97
2	Citigroup Commercial Mortgage Trust Class AS Series 2017-C4	3.764%	10/12/50	50	46
2,4	Citigroup Commercial Mortgage Trust Class AS Series 2020-GC46	2.918%	2/15/53	45	35
2,4	Citigroup Commercial Mortgage Trust Class B Series 2014-GC21	4.328%	5/10/47	50	47
2,4	Citigroup Commercial Mortgage Trust Class B Series 2015-GC29	3.758%	4/10/48	84	80
2	CNH Equipment Trust Class A3 Series 2022-A	2.940%	7/15/27	50	49
2	CNH Equipment Trust Class A3 Series 2023-A	4.810%	8/15/28	50	50
2	CNH Equipment Trust Class A3 Series 2023-B	5.600%	2/15/29	50	51
2	COMM Mortgage Trust Class A3 Series 2012-CR4	2.853%	10/15/45	4	4
2	COMM Mortgage Trust Class A3 Series 2014-CR21	3.528%	12/10/47	144	142
2	COMM Mortgage Trust Class A3 Series 2017-COR2	3.510%	9/10/50	35	33
2	COMM Mortgage Trust Class A3 Series 2018-COR3	4.228%	5/10/51	125	117
2,4	COMM Mortgage Trust Class A4 Series 2014-CR15	4.074%	2/10/47	35	35
2	COMM Mortgage Trust Class A4 Series 2014-CR20	3.590%	11/10/47	50	49
2	COMM Mortgage Trust Class A4 Series 2014-LC15	4.006%	4/10/47	79	78
2	COMM Mortgage Trust Class A4 Series 2014-UBS3	3.819%	6/10/47	100	99
2	COMM Mortgage Trust Class A4 Series 2014-UBS5	3.838%	9/10/47	125	123
2	COMM Mortgage Trust Class A4 Series 2015-CR23	3.497%	5/10/48	100	97
2	COMM Mortgage Trust Class A4 Series 2015-CR24	3.432%	8/10/48	154	150
2	COMM Mortgage Trust Class A4 Series 2015-CR25	3.759%	8/10/48	125	121
2	COMM Mortgage Trust Class A4 Series 2015-CR26	3.630%	10/10/48	225	216
2	COMM Mortgage Trust Class A4 Series 2015-CR27	3.612%	10/10/48	125	121
2	COMM Mortgage Trust Class A4 Series 2015-LC19	3.183%	2/10/48	125	122
2	COMM Mortgage Trust Class A4 Series 2016-CR28	3.762%	2/10/49	150	144
2	COMM Mortgage Trust Class A5 Series 2014-CR17	3.977%	5/10/47	50	50
2	COMM Mortgage Trust Class A5 Series 2014-CR19	3.796%	8/10/47	175	173
2	COMM Mortgage Trust Class A5 Series 2014-LC17	3.917%	10/10/47	50	49
2	COMM Mortgage Trust Class A5 Series 2014-UBS2	3.961%	3/10/47	23	23
2	COMM Mortgage Trust Class A5 Series 2014-UBS4	3.694%	8/10/47	125	122
2	COMM Mortgage Trust Class A5 Series 2014-UBS6	3.644%	12/10/47	225	220
2	COMM Mortgage Trust Class A5 Series 2015-CR22	3.309%	3/10/48	150	145
2	COMM Mortgage Trust Class A5 Series 2015-DC1	3.350%	2/10/48	75	73
2	COMM Mortgage Trust Class A5 Series 2015-PC1	3.902%	7/10/50	100	97
2	COMM Mortgage Trust Class A5 Series 2019-GC44	2.950%	8/15/57	115	102
2	COMM Mortgage Trust Class AM Series 2013-CR12	4.300%	10/10/46	25	24
2	COMM Mortgage Trust Class AM Series 2014-CR16	4.278%	4/10/47	75	73
2	COMM Mortgage Trust Class AM Series 2014-CR19	4.080%	8/10/47	50	48
2	COMM Mortgage Trust Class AM Series 2014-UBS2	4.199%	3/10/47	15	15
2	COMM Mortgage Trust Class AM Series 2014-UBS4	3.968%	8/10/47	44	41
2	COMM Mortgage Trust Class AM Series 2014-UBS6	4.048%	12/10/47	50	47
2,4	COMM Mortgage Trust Class AM Series 2015-CR22	3.603%	3/10/48	100	96
2	COMM Mortgage Trust Class AM Series 2015-CR23	3.801%	5/10/48	50	48
2	COMM Mortgage Trust Class AM Series 2015-LC19	3.527%	2/10/48	50	48
2	COMM Mortgage Trust Class AM Series 2019-GC44	3.263%	8/15/57	50	42
2	COMM Mortgage Trust Class ASB Series 2014-UBS6	3.387%	12/10/47	20	20
2	COMM Mortgage Trust Class ASB Series 2015-CR23	3.257%	5/10/48	17	17
2	COMM Mortgage Trust Class ASB Series 2015-CR27	3.404%	10/10/48	46	45
2	COMM Mortgage Trust Class ASB Series 2015-LC19	3.040%	2/10/48	5	5
2	COMM Mortgage Trust Class ASB Series 2016-DC2	3.550%	2/10/49	48	47
2,4	COMM Mortgage Trust Class B Series 2013-CR12	4.762%	10/10/46	25	18
2,4	COMM Mortgage Trust Class B Series 2014-CR15	4.509%	2/10/47	28	25
2	COMM Mortgage Trust Class B Series 2014-CR17	4.377%	5/10/47	25	24
2	COMM Mortgage Trust Class B Series 2014-UBS2	4.701%	3/10/47	10	10
2,4	COMM Mortgage Trust Class C Series 2014-CR15	4.559%	2/10/47	50	44
2	CSAIL Commercial Mortgage Trust Class A3 Series 2019-C16	3.329%	6/15/52	275	246
2	CSAIL Commercial Mortgage Trust Class A3 Series 2021-C20	2.805%	3/15/54	250	209
2	CSAIL Commercial Mortgage Trust Class A4 Series 2015-C1	3.505%	4/15/50	100	97
2	CSAIL Commercial Mortgage Trust Class A4 Series 2015-C2	3.504%	6/15/57	150	145
2	CSAIL Commercial Mortgage Trust Class A4 Series 2015-C3	3.718%	8/15/48	100	97
2	CSAIL Commercial Mortgage Trust Class A4 Series 2015-C4	3.808%	11/15/48	200	193
2	CSAIL Commercial Mortgage Trust Class A4 Series 2017-C8	3.392%	6/15/50	150	138
2,4	CSAIL Commercial Mortgage Trust Class A4 Series 2018-CX12	4.224%	8/15/51	25	24
2	CSAIL Commercial Mortgage Trust Class A4 Series 2019-C15	4.053%	3/15/52	225	210
2	CSAIL Commercial Mortgage Trust Class A5 Series 2016-C7	3.502%	11/15/49	200	188

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
[2,4] CSAIL Commercial Mortgage Trust Class A5 Series 2017-CX10	3.458%	11/15/50	150	138
[2] CSAIL Commercial Mortgage Trust Class A5 Series 2017-CX9	3.446%	9/15/50	50	46
[2,4] CSAIL Commercial Mortgage Trust Class A5 Series 2018-CX11	4.033%	4/15/51	275	260
[2,4] CSAIL Commercial Mortgage Trust Class AS Series 2015-C1	3.791%	4/15/50	75	72
[2,4] CSAIL Commercial Mortgage Trust Class AS Series 2015-C2	3.849%	6/15/57	75	70
[2,4] CSAIL Commercial Mortgage Trust Class AS Series 2021-C20	3.076%	3/15/54	50	41
[2] CSAIL Commercial Mortgage Trust Class ASB Series 2015-C3	3.448%	8/15/48	20	20
[2] CSAIL Commercial Mortgage Trust Class ASB Series 2015-C4	3.617%	11/15/48	17	17
[2,4] CSAIL Commercial Mortgage Trust Class B Series 2015-C1	4.044%	4/15/50	50	47
[2,4] CSAIL Commercial Mortgage Trust Class B Series 2015-C3	4.101%	8/15/48	50	44
[2] Daimler Trucks Retail Trust Class A3 Series 2022-1	5.230%	2/17/26	50	50
[2] DBGS Mortgage Trust Class A4 Series 2018-C1	4.466%	10/15/51	100	94
[2] DBJPM Mortgage Trust Class A4 Series 2016-C1	3.276%	5/10/49	75	71
[2] DBJPM Mortgage Trust Class A5 Series 2016-C3	2.890%	8/10/49	100	92
[2] DBJPM Mortgage Trust Class A5 Series 2017-C6	3.328%	6/10/50	100	93
[2] DBJPM Mortgage Trust Class A5 Series 2020-C9	1.926%	8/15/53	50	41
[2,4] DBJPM Mortgage Trust Class AM Series 2017-C6	3.561%	6/10/50	50	44
[2] Discover Card Execution Note Trust Class A Series 2022-A2	3.320%	5/15/27	400	392
[2] Discover Card Execution Note Trust Class A Series 2022-A4	5.030%	10/15/27	225	226
[2] Discover Card Execution Note Trust Class A Series 2023-A1	4.310%	3/15/28	300	298
[2] Discover Card Execution Note Trust Class A Series 2023-A2	4.930%	6/15/28	275	277
[2] Discover Card Execution Note Trust Class A1 Series 2021-A1	0.580%	9/15/26	175	169
[2] Discover Card Execution Note Trust Class A1 Series 2022-A1	1.960%	2/15/27	200	193
[2] Discover Card Execution Note Trust Class A2 Series 2021-A2	1.030%	9/15/28	150	136
[2] Discover Card Execution Note Trust Class A3 Series 2022-A3	3.560%	7/15/27	400	392
[2] Drive Auto Receivables Trust Class C Series 2021-1	1.020%	6/15/27	5	5
[2] Drive Auto Receivables Trust Class C Series 2021-2	0.870%	10/15/27	26	26
[2] Drive Auto Receivables Trust Class D Series 2021-2	1.390%	3/15/29	50	48
[2] Exeter Automobile Receivables Trust Class B Series 2022-2A	3.650%	10/15/26	20	20
[2] Exeter Automobile Receivables Trust Class B Series 2023-1A	5.720%	4/15/27	25	25
[2] Exeter Automobile Receivables Trust Class B Series 2023-4A	6.310%	10/15/27	20	20
[2] Exeter Automobile Receivables Trust Class C Series 2021-1A	0.740%	1/15/26	1	1
[2] Exeter Automobile Receivables Trust Class C Series 2021-3A	0.960%	10/15/26	39	38
[2] Exeter Automobile Receivables Trust Class C Series 2022-2A	3.850%	7/17/28	50	49
[2] Exeter Automobile Receivables Trust Class C Series 2023-1A	5.820%	2/15/28	25	25
[2] Exeter Automobile Receivables Trust Class C Series 2023-4A	6.510%	8/15/28	20	20
[2] Exeter Automobile Receivables Trust Class D Series 2021-3A	1.550%	6/15/27	35	33
[2] Exeter Automobile Receivables Trust Class D Series 2022-1A	3.020%	6/15/28	50	47
[2] Exeter Automobile Receivables Trust Class D Series 2022-2A	4.560%	7/17/28	25	24
[1,2,4] Fannie Mae-Aces Class 1A Series 2014-M7	3.202%	6/25/24	116	115
[1,2] Fannie Mae-Aces Class 2A2 Series 2019-M21	2.350%	2/25/31	29	26
[1,2,4] Fannie Mae-Aces Class 2A2 Series 2021-M13	1.626%	3/25/33	200	158
[1,2] Fannie Mae-Aces Class 3A2 Series 2019-M18	2.577%	9/25/31	100	88
[1,2] Fannie Mae-Aces Class A Series 2015-M2	2.620%	12/25/24	124	121
[1,2,4] Fannie Mae-Aces Class A2 Series 2014-M13	3.021%	8/25/24	85	84
[1,2,4] Fannie Mae-Aces Class A2 Series 2014-M3	3.501%	1/25/24	6	6
[1,2,4] Fannie Mae-Aces Class A2 Series 2014-M4	3.346%	3/25/24	40	40
[1,2,4] Fannie Mae-Aces Class A2 Series 2014-M8	3.056%	6/25/24	53	53
[1,2,4] Fannie Mae-Aces Class A2 Series 2014-M9	3.103%	7/25/24	92	91
[1,2] Fannie Mae-Aces Class A2 Series 2015-M1	2.532%	9/25/24	191	187
[1,2,4] Fannie Mae-Aces Class A2 Series 2015-M10	3.092%	4/25/27	66	63
[1,2,4] Fannie Mae-Aces Class A2 Series 2015-M12	2.802%	5/25/25	144	140
[1,2,4] Fannie Mae-Aces Class A2 Series 2015-M15	2.923%	10/25/25	134	130
[1,2] Fannie Mae-Aces Class A2 Series 2015-M3	2.723%	10/25/24	64	62
[1,2] Fannie Mae-Aces Class A2 Series 2015-M7	2.590%	12/25/24	116	114
[1,2,4] Fannie Mae-Aces Class A2 Series 2015-M8	2.900%	1/25/25	83	81
[1,2,4] Fannie Mae-Aces Class A2 Series 2016-M11	2.369%	7/25/26	233	221
[1,2,4] Fannie Mae-Aces Class A2 Series 2016-M12	2.445%	9/25/26	230	219
[1,2,4] Fannie Mae-Aces Class A2 Series 2016-M13	2.513%	9/25/26	54	52
[1,2] Fannie Mae-Aces Class A2 Series 2016-M3	2.702%	2/25/26	59	57
[1,2] Fannie Mae-Aces Class A2 Series 2016-M4	2.576%	3/25/26	60	57
[1,2] Fannie Mae-Aces Class A2 Series 2016-M5	2.469%	4/25/26	176	169
[1,2] Fannie Mae-Aces Class A2 Series 2016-M7	2.499%	9/25/26	41	39
[1,2] Fannie Mae-Aces Class A2 Series 2016-M9	2.292%	6/25/26	284	269
[1,2,4] Fannie Mae-Aces Class A2 Series 2017-M1	2.417%	10/25/26	147	138
[1,2,4] Fannie Mae-Aces Class A2 Series 2017-M12	3.060%	6/25/27	192	185
[1,2,4] Fannie Mae-Aces Class A2 Series 2017-M14	2.862%	11/25/27	55	52
[1,2,4] Fannie Mae-Aces Class A2 Series 2017-M2	2.825%	2/25/27	120	115
[1,2,4] Fannie Mae-Aces Class A2 Series 2017-M4	2.552%	12/25/26	135	128
[1,2,4] Fannie Mae-Aces Class A2 Series 2017-M5	3.069%	4/25/29	53	50
[1,2,4] Fannie Mae-Aces Class A2 Series 2017-M7	2.961%	2/25/27	208	197
[1,2,4] Fannie Mae-Aces Class A2 Series 2017-M8	3.061%	5/25/27	406	390
[1,2,4] Fannie Mae-Aces Class A2 Series 2018-M10	3.357%	7/25/28	125	120
[1,2,4] Fannie Mae-Aces Class A2 Series 2018-M12	3.631%	8/25/30	50	48
[1,2,4] Fannie Mae-Aces Class A2 Series 2018-M13	3.740%	9/25/30	155	148
[1,2,4] Fannie Mae-Aces Class A2 Series 2018-M14	3.581%	8/25/28	167	161
[1,2,4] Fannie Mae-Aces Class A2 Series 2018-M2	2.908%	1/25/28	382	363
[1,2,4] Fannie Mae-Aces Class A2 Series 2018-M3	3.069%	2/25/30	62	58
[1,2,4] Fannie Mae-Aces Class A2 Series 2018-M4	3.064%	3/25/28	125	120
[1,2,4] Fannie Mae-Aces Class A2 Series 2018-M7	3.032%	3/25/28	91	86
[1,2,4] Fannie Mae-Aces Class A2 Series 2019-M1	3.547%	9/25/28	174	165
[1,2,4] Fannie Mae-Aces Class A2 Series 2019-M12	2.885%	6/25/29	393	366
[1,2] Fannie Mae-Aces Class A2 Series 2019-M18	2.469%	8/25/29	238	216
[1,2,4] Fannie Mae-Aces Class A2 Series 2019-M2	3.624%	11/25/28	181	176
[1,2] Fannie Mae-Aces Class A2 Series 2019-M22	2.522%	8/25/29	335	304
[1,2] Fannie Mae-Aces Class A2 Series 2019-M4	3.610%	2/25/31	288	273

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
[1,2] Fannie Mae-Aces Class A2 Series 2019-M5	3.273%	2/25/29	195	186
[1,2] Fannie Mae-Aces Class A2 Series 2019-M7	3.143%	4/25/29	190	177
[1,2] Fannie Mae-Aces Class A2 Series 2019-M9	2.937%	6/25/29	291	274
[1,2] Fannie Mae-Aces Class A2 Series 2020-M1	2.444%	10/25/29	950	852
[1,2] Fannie Mae-Aces Class A2 Series 2020-M14	1.784%	5/25/30	244	209
[1,2,4] Fannie Mae-Aces Class A2 Series 2020-M29	1.492%	5/25/30	100	83
[1,2] Fannie Mae-Aces Class A2 Series 2020-M42	1.270%	7/25/30	10	8
[1,2] Fannie Mae-Aces Class A2 Series 2020-M46	1.323%	5/25/30	250	208
[1,2] Fannie Mae-Aces Class A2 Series 2020-M5	2.210%	1/25/30	110	98
[1,2,4] Fannie Mae-Aces Class A2 Series 2020-M52	1.316%	10/25/30	275	224
[1,2,4] Fannie Mae-Aces Class A2 Series 2021-M1	1.390%	11/25/30	60	49
[1,2,4] Fannie Mae-Aces Class A2 Series 2021-M11	1.458%	3/25/31	225	181
[1,2,4] Fannie Mae-Aces Class A2 Series 2021-M13	1.602%	4/25/31	50	41
[1,2,4] Fannie Mae-Aces Class A2 Series 2021-M19	1.739%	10/25/31	275	228
[1,2,4] Fannie Mae-Aces Class A2 Series 2021-M1G	1.469%	11/25/30	50	41
[1,2,4] Fannie Mae-Aces Class A2 Series 2021-M3G	1.245%	1/25/31	225	183
[1,2,4] Fannie Mae-Aces Class A2 Series 2022-M1	1.668%	10/25/31	325	262
[1,2,4] Fannie Mae-Aces Class A2 Series 2022-M10	1.938%	1/25/32	225	186
[1,2,4] Fannie Mae-Aces Class A2 Series 2022-M1G	1.532%	9/25/31	75	61
[1,2,4] Fannie Mae-Aces Class A2 Series 2022-M3	1.707%	11/25/31	100	82
[1,2,4] Fannie Mae-Aces Class A2 Series 2022-M4	2.290%	5/25/30	150	133
[1,2,4] Fannie Mae-Aces Class A2 Series 2022-M8	1.937%	12/25/31	150	125
[1,2,4] Fannie Mae-Aces Class A2 Series 2023-M1S	4.506%	4/25/33	140	140
[1,2,4] Fannie Mae-Aces Class A2 Series 2023-M6	4.190%	7/25/28	140	138
[1,2,4] Fannie mae-Aces Class A2 Series 2023-M8	4.471%	3/25/33	50	50
[1,2,4] Fannie Mae-Aces Class ATS2 Series 2017-M15	3.155%	11/25/27	234	225
[1,2,4] Fannie Mae-Aces Class AV2 Series 2017-M10	2.584%	7/25/24	56	55
[1,2,4] Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Class A2 Series K-160	4.500%	8/25/33	200	201
[1,2] Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Class A2 Series K-161	4.900%	10/25/33	100	103
[1,2,4] Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Class A2 Series K510	5.069%	10/25/28	100	103
[1,2] Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Class A2 Series K753	4.400%	10/25/30	200	200
[1,2] FHLMC Multifamily Structured Pass Through Certificates Class A2 Series K-1522	2.361%	10/25/36	150	115
[1,2,4] FHLMC Multifamily Structured Pass-Through Certificates Class A2 Series K508	4.740%	8/25/28	150	152
[1,2] FHLMC Multifamily Structured Pass-Through Certificates Class A2 Series K509	4.850%	9/25/28	100	101
[2] Fifth Third Auto Trust Class A3 Series 2023-1	5.530%	8/15/28	100	101
[2] Fifth Third Auto Trust Class A4 Series 2023-1	5.520%	2/17/31	20	20
[2] First National Master Note Trust Class A Series 2023-2	5.770%	9/15/29	50	51
[2] Ford Credit Auto Lease Trust Class A3 Series 2023-A	4.940%	3/15/26	50	50
[2] Ford Credit Auto Lease Trust Class A3 Series 2023-B	5.910%	10/15/26	100	101
[2] Ford Credit Auto Lease Trust Class A4 Series 2023-A	4.830%	5/15/26	25	25
[2] Ford Credit Auto Lease Trust Class A4 Series 2023-B	5.870%	1/15/27	50	51
[2] Ford Credit Auto Owner Trust Class A3 Series 2020-C	0.410%	7/15/25	12	12
[2] Ford Credit Auto Owner Trust Class A3 Series 2021-A	0.300%	8/15/25	35	34
[2] Ford Credit Auto Owner Trust Class A3 Series 2022-A	1.290%	6/15/26	37	36
[2] Ford Credit Auto Owner Trust Class A3 Series 2022-B	3.740%	9/15/26	75	74
[2] Ford Credit Auto Owner Trust Class A3 Series 2022-C	4.480%	12/15/26	100	99
[2] Ford Credit Auto Owner Trust Class A3 Series 2023-A	4.650%	2/15/28	50	50
[2] Ford Credit Auto Owner Trust Class A3 Series 2023-B	5.230%	5/15/28	50	51
[2] Ford Credit Auto Owner Trust Class A3 Series 2023-C	5.530%	9/15/28	100	102
[2] Ford Credit Auto Owner Trust Class A4 Series 2020-B	0.790%	11/15/25	19	19
[2] Ford Credit Auto Owner Trust Class A4 Series 2020-C	0.510%	8/15/26	25	24
[2] Ford Credit Auto Owner Trust Class A4 Series 2021-A	0.490%	9/15/26	50	48
[2] Ford Credit Auto Owner Trust Class A4 Series 2022-C	4.590%	12/15/27	100	99
[2] Ford Credit Auto Owner Trust Class A4 Series 2023-A	4.560%	12/15/28	25	25
[2] Ford Credit Auto Owner Trust Class A4 Series 2023-C	5.490%	5/15/29	50	51
[2] Ford Credit Floorplan Master Owner Trust Class A Series 2018-4	4.060%	11/15/30	100	97
[2] Ford Credit Floorplan Master Owner Trust Class A Series 2019-2	3.060%	4/15/26	150	149
[2] Ford Credit Floorplan Master Owner Trust Class A Series 2019-4	2.440%	9/15/26	185	181
[2] Ford Credit Floorplan Master Owner Trust Class A Series 2020-2	1.060%	9/15/27	150	141
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K040	2.768%	4/25/24	6	6
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K042	2.267%	6/25/24	4	4
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K047	2.827%	12/25/24	5	5
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K080	3.736%	4/25/28	77	75
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K087	3.591%	10/25/27	76	75
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K121	0.995%	8/25/30	23	20
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K122	0.863%	5/25/30	14	12
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K129	1.342%	9/25/30	44	38
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K143	2.711%	4/25/55	99	91
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A1 Series K-1520	2.007%	7/25/35	49	41
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K038	3.389%	3/25/24	135	134
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K039	3.303%	7/25/24	205	203
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K040	3.241%	9/25/24	275	271
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K041	3.171%	10/25/24	272	268

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K042	2.670%	12/25/24	25	24
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K043	3.062%	12/25/24	148	145
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K045	3.023%	1/25/25	153	150
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K046	3.205%	3/25/25	175	171
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K047	3.329%	5/25/25	175	171
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K048	3.284%	6/25/25	325	318
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K049	3.010%	7/25/25	125	122
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K050	3.334%	8/25/25	200	195
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K052	3.151%	11/25/25	125	122
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K053	2.995%	12/25/25	75	73
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K056	2.525%	5/25/26	150	143
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K058	2.653%	8/25/26	100	95
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K064	3.224%	3/25/27	300	290
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K065	3.243%	4/25/27	433	418
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K066	3.117%	6/25/27	150	144
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K067	3.194%	7/25/27	500	481
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K068	3.244%	8/25/27	125	120
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K069	3.187%	9/25/27	200	192
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K070	3.303%	11/25/27	75	72
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K071	3.286%	11/25/27	225	216
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K072	3.444%	12/25/27	100	97
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K073	3.350%	1/25/28	125	120
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K074	3.600%	1/25/28	225	218
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K075	3.650%	2/25/28	150	146
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K076	3.900%	4/25/28	350	344
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K078	3.854%	6/25/28	100	98
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K079	3.926%	6/25/28	25	25
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K080	3.926%	7/25/28	175	172
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K081	3.900%	8/25/28	350	343
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K082	3.920%	9/25/28	75	74
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K083	4.050%	9/25/28	1,700	1,676
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K084	3.780%	10/25/28	275	268
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K085	4.060%	10/25/28	225	222
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K087	3.771%	12/25/28	400	390
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K088	3.690%	1/25/29	275	267
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K089	3.563%	1/25/29	25	24
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K090	3.422%	2/25/29	200	192
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K091	3.505%	3/25/29	450	433
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K092	3.298%	4/25/29	225	214
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K093	2.982%	5/25/29	400	375
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K094	2.903%	6/25/29	275	256
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K095	2.785%	6/25/29	275	255
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K096	2.519%	7/25/29	225	205
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K098	2.425%	8/25/29	450	407
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K099	2.595%	9/25/29	210	192
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K101	2.524%	10/25/29	370	335
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K102	2.537%	10/25/29	350	318
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K103	2.651%	11/25/29	300	274
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K104	2.253%	1/25/30	445	396
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K105	1.872%	1/25/30	95	83
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K106	2.069%	1/25/30	1,300	1,142
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K107	1.639%	1/25/30	100	86
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K108	1.517%	3/25/30	150	127
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K109	1.558%	4/25/30	425	360
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K110	1.477%	4/25/30	25	21
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K111	1.350%	5/25/30	25	21
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K114	1.366%	6/25/30	125	104
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K116	1.378%	7/25/30	320	266

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K117	1.406%	8/25/30	25	21
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K118	1.493%	9/25/30	400	333
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K120	1.500%	10/25/30	300	249
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K121	1.547%	10/25/30	175	146
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K122	1.521%	11/25/30	175	145
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K124	1.658%	12/25/30	150	125
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K125	1.846%	1/25/31	700	592
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K126	2.074%	1/25/31	250	215
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K127	2.108%	1/25/31	425	366
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K128	2.020%	3/25/31	250	214
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K129	1.914%	5/25/31	400	339
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K130	1.723%	6/25/31	150	125
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K131	1.853%	7/25/31	400	336
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K132	2.023%	8/25/31	100	85
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K133	2.096%	9/25/31	200	170
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K134	2.243%	10/25/31	200	172
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K135	2.154%	10/25/31	125	107
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K138	2.476%	1/25/32	150	130
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K140	2.250%	1/25/32	100	85
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K143	2.350%	3/25/32	100	86
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K148	3.500%	7/25/32	700	654
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1510	3.718%	1/25/31	75	72
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1511	3.470%	3/25/31	100	94
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1514	2.859%	10/25/34	225	191
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1515	1.940%	2/25/35	150	118
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1516	1.721%	5/25/35	225	162
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1517	1.716%	7/25/35	25	19
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1518	1.860%	10/25/35	100	75
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1519	2.013%	12/25/35	100	76
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K152	3.080%	1/25/31	100	92
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1520	2.438%	2/25/36	200	159
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-1521	2.184%	8/25/36	150	115
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K155	3.750%	11/25/32	100	96
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-156	4.430%	2/25/33	75	75
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K157	3.990%	5/25/33	75	73
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-157	4.200%	5/25/33	175	172
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K158	3.900%	12/25/30	100	97
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K159	3.950%	11/25/30	50	49
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-159	4.500%	7/25/33	140	141
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K505	4.819%	6/25/28	140	143
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K506	4.650%	8/25/28	100	101
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K507	4.800%	9/25/28	100	102
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K-511	4.860%	10/25/28	50	51
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K512	5.000%	11/25/28	50	51
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K726	2.905%	4/25/24	105	104
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K727	2.946%	7/25/24	142	140
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K728	3.064%	8/25/24	212	209
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K729	3.136%	10/25/24	900	885
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K730	3.590%	1/25/25	261	257
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K731	3.600%	2/25/25	195	192
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K734	3.208%	2/25/26	375	365
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K735	2.862%	5/25/26	490	472
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K738	1.545%	1/25/27	100	92
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K739	1.336%	9/25/27	25	23
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K742	1.760%	3/25/28	200	181
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K743	1.770%	5/25/28	125	112
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K744	1.712%	7/25/28	98	88
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K745	1.657%	8/25/28	50	44

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K746	2.031%	9/25/28	150	135
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K747	2.050%	11/25/28	125	113
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K751	4.412%	3/25/30	150	150
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K752	4.284%	7/25/30	140	139
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series K754	4.940%	11/25/30	100	103
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series KC02	3.370%	7/25/25	152	149
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A2 Series KW01	2.853%	1/25/26	200	194
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K-1510	3.794%	1/25/34	395	375
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K-1511	3.542%	3/25/34	225	209
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K-1513	2.797%	8/25/34	335	282
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K154	3.459%	11/25/32	50	47
[1,2] Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K155	3.750%	4/25/33	200	189
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class A3 Series K157	3.990%	8/25/33	75	72
[1,2,4] Freddie Mac Multifamily Structured Pass Through Certificates Class AM Series K749	2.120%	4/25/29	50	44
[2] GM Financial Automobile Leasing Trust Class A3 Series 2022-1	1.900%	3/20/25	87	86
[2] GM Financial Automobile Leasing Trust Class A3 Series 2022-2	3.420%	6/20/25	64	64
[2] GM Financial Automobile Leasing Trust Class A3 Series 2022-3	4.010%	9/22/25	99	98
[2] GM Financial Automobile Leasing Trust Class A3 Series 2023-1	5.160%	4/20/26	25	25
[2] GM Financial Automobile Leasing Trust Class A3 Series 2023-2	5.050%	7/20/26	50	50
[2] GM Financial Automobile Leasing Trust Class A3 Series 2023-3	5.380%	11/20/26	25	25
[2] GM Financial Automobile Leasing Trust Class A4 Series 2023-1	5.160%	1/20/27	25	25
[2] GM Financial Automobile Leasing Trust Class B Series 2023-1	5.510%	1/20/27	25	25
[2] GM Financial Automobile Leasing Trust Class B Series 2023-2	5.540%	5/20/27	25	25
[2] GM Financial Consumer Automobile Receivables Trust Class A3 Series 2020-3	0.450%	4/16/25	8	8
[2] GM Financial Consumer Automobile Receivables Trust Class A3 Series 2020-4	0.380%	8/18/25	14	14
[2] GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-1	0.350%	10/16/25	13	13
[2] GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-2	0.510%	4/16/26	22	22
[2] GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-3	0.480%	6/16/26	55	53
[2] GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-4	0.680%	9/16/26	54	52
[2] GM Financial Consumer Automobile Receivables Trust Class A3 Series 2022-1	1.260%	11/16/26	42	40
[2] GM Financial Consumer Automobile Receivables Trust Class A3 Series 2022-2	3.100%	2/16/27	50	49
[2] GM Financial Consumer Automobile Receivables Trust Class A3 Series 2022-3	3.640%	4/16/27	50	49
[2] GM Financial Consumer Automobile Receivables Trust Class A3 Series 2022-4	4.820%	8/16/27	125	125
[2] GM Financial Consumer Automobile Receivables Trust Class A3 Series 2023-1	4.660%	2/16/28	50	50
[2] GM Financial Consumer Automobile Receivables Trust Class A3 Series 2023-2	4.470%	2/16/28	50	50
[2] GM Financial Consumer Automobile Receivables Trust Class A3 Series 2023-3	5.450%	6/16/28	30	30
[2] GM Financial Consumer Automobile Receivables Trust Class A3 Series 2023-4	5.780%	8/16/28	50	51
[2] GM Financial Consumer Automobile Receivables Trust Class A4 Series 2020-3	0.580%	1/16/26	25	24
[2] GM Financial Consumer Automobile Receivables Trust Class A4 Series 2021-1	0.540%	5/17/27	250	240
[2] GM Financial Consumer Automobile Receivables Trust Class A4 Series 2021-2	0.820%	10/16/26	25	24
[2] GM Financial Consumer Automobile Receivables Trust Class A4 Series 2021-3	0.730%	8/16/27	50	47
[2] GM Financial Consumer Automobile Receivables Trust Class A4 Series 2023-2	4.430%	10/16/28	50	50
[2] GM Financial Consumer Automobile Receivables Trust Class A4 Series 2023-3	5.340%	12/18/28	18	18
[2] GM Financial Consumer Automobile Receivables Trust Class A4 Series 2023-4	5.710%	2/16/29	50	52
[2] GS Mortgage Securities Trust Class A3 Series 2017-GS6	3.433%	5/10/50	150	136
[2] GS Mortgage Securities Trust Class A4 Series 2015-GC30	3.382%	5/10/50	150	145
[2] GS Mortgage Securities Trust Class A4 Series 2015-GC32	3.764%	7/10/48	50	48
[2] GS Mortgage Securities Trust Class A4 Series 2015-GC34	3.506%	10/10/48	100	94
[2] GS Mortgage Securities Trust Class A4 Series 2016-GS2	3.050%	5/10/49	75	71
[2] GS Mortgage Securities Trust Class A4 Series 2016-GS3	2.850%	10/10/49	200	187
[2,4] GS Mortgage Securities Trust Class A4 Series 2016-GS4	3.442%	11/10/49	75	71
[2] GS Mortgage Securities Trust Class A4 Series 2017-GS5	3.674%	3/10/50	150	139
[2] GS Mortgage Securities Trust Class A4 Series 2017-GS7	3.430%	8/10/50	261	232
[2] GS Mortgage Securities Trust Class A4 Series 2019-GC39	3.567%	5/10/52	100	91
[2] GS Mortgage Securities Trust Class A4 Series 2019-GC40	3.160%	7/10/52	150	135
[2] GS Mortgage Securities Trust Class A4 Series 2019-GC42	3.001%	9/10/52	275	246
[2] GS Mortgage Securities Trust Class A4 Series 2019-GSA1	3.048%	11/10/52	125	111
[2] GS Mortgage Securities Trust Class A5 Series 2014-GC22	3.862%	6/10/47	50	49
[2] GS Mortgage Securities Trust Class A5 Series 2014-GC24	3.931%	9/10/47	125	123
[2] GS Mortgage Securities Trust Class A5 Series 2014-GC26	3.629%	11/10/47	225	220
[2] GS Mortgage Securities Trust Class A5 Series 2015-GC28	3.396%	2/10/48	150	147
[2] GS Mortgage Securities Trust Class A5 Series 2020-GC45	2.911%	2/13/53	125	111
[2] GS Mortgage Securities Trust Class A5 Series 2020-GC47	2.377%	5/12/53	75	63
[2] GS Mortgage Securities Trust Class A5 Series 2020-GSA2	2.012%	12/12/53	125	100
[2] GS Mortgage Securities Trust Class AAB Series 2014-GC26	3.365%	11/10/47	11	10
[2] GS Mortgage Securities Trust Class AAB Series 2015-GC32	3.513%	7/10/48	37	36
[2] GS Mortgage Securities Trust Class AAB Series 2015-GC34	3.278%	10/10/48	45	44
[2] GS Mortgage Securities Trust Class AS Series 2014-GC26	3.964%	11/10/47	50	48
[2,4] GS Mortgage Securities Trust Class AS Series 2016-GS4	3.645%	11/10/49	50	46
[2,4] GS Mortgage Securities Trust Class AS Series 2017-GS5	3.826%	3/10/50	50	43

		Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
2	GS Mortgage Securities Trust Class AS Series 2017-GS6	3.638%	5/10/50	100	83
2	GS Mortgage Securities Trust Class AS Series 2017-GS7	3.663%	8/10/50	70	59
2	GS Mortgage Securities Trust Class AS Series 2019-GC42	3.212%	9/10/52	50	41
2,4	GS Mortgage Securities Trust Class AS Series 2020-GC45	3.173%	2/13/53	35	30
2	GS Mortgage Securities Trust Class AS Series 2020-GSA2	2.224%	12/12/53	25	19
2,4	GS Mortgage Securities Trust Class B Series 2014-GC24	4.497%	9/10/47	25	24
2,4	GS Mortgage Securities Trust Class B Series 2014-GC26	4.215%	11/10/47	50	44
2,4	GS Mortgage Securities Trust Class C Series 2017-GS6	4.322%	5/10/50	10	8
2	Harley-Davidson Motorcycle Trust Class A3 Series 2021-B	0.560%	11/16/26	60	59
2	Harley-Davidson Motorcycle Trust Class A3 Series 2022-A	3.060%	2/15/27	21	21
2	Harley-Davidson Motorcycle Trust Class A3 Series 2023-A	5.050%	12/15/27	50	50
2	Harley-Davidson Motorcycle Trust Class A3 Series 2023-B	5.690%	8/15/28	50	51
2	Harley-Davidson Motorcycle Trust Class A4 Series 2022-A	3.260%	1/15/30	25	24
2	Harley-Davidson Motorcycle Trust Class A4 Series 2023-A	4.970%	6/17/30	50	50
2	Harley-Davidson Motorcycle Trust Class A4 Series 2023-B	5.780%	4/15/31	50	51
2	Honda Auto Receivables Owner Trust Class A2 Series 2023-4	5.670%	6/21/28	200	204
2	Honda Auto Receivables Owner Trust Class A3 Series 2021-1	0.270%	4/21/25	17	16
2	Honda Auto Receivables Owner Trust Class A3 Series 2021-2	0.330%	8/15/25	42	41
2	Honda Auto Receivables Owner Trust Class A3 Series 2021-3	0.410%	11/18/25	39	38
2	Honda Auto Receivables Owner Trust Class A3 Series 2021-4	0.880%	1/21/26	70	68
2	Honda Auto Receivables Owner Trust Class A3 Series 2022-1	1.880%	5/15/26	49	48
2	Honda Auto Receivables Owner Trust Class A3 Series 2022-2	3.730%	7/20/26	50	49
2	Honda Auto Receivables Owner Trust Class A3 Series 2023-1	5.040%	4/21/27	50	50
2	Honda Auto Receivables Owner Trust Class A3 Series 2023-2	4.930%	11/15/27	25	25
2	Honda Auto Receivables Owner Trust Class A3 Series 2023-3	5.410%	2/18/28	100	101
2	Honda Auto Receivables Owner Trust Class A4 Series 2020-3	0.460%	4/19/27	25	25
2	Honda Auto Receivables Owner Trust Class A4 Series 2021-1	0.420%	1/21/28	50	49
2	Honda Auto Receivables Owner Trust Class A4 Series 2023-1	4.970%	6/21/29	25	25
2	Honda Auto Receivables Owner Trust Class A4 Series 2023-3	5.300%	12/18/29	20	20
2	Hyundai Auto Receivables Trust Class A3 Series 2020-C	0.380%	5/15/25	5	5
2	Hyundai Auto Receivables Trust Class A3 Series 2021-A	0.380%	9/15/25	14	14
2	Hyundai Auto Receivables Trust Class A3 Series 2021-C	0.740%	5/15/26	35	34
2	Hyundai Auto Receivables Trust Class A3 Series 2023-A	4.580%	4/15/27	75	74
2	Hyundai Auto Receivables Trust Class A3 Series 2023-B	5.480%	4/17/28	43	44
2	Hyundai Auto Receivables Trust Class A3 Series 2023-C	5.540%	10/16/28	50	51
2	Hyundai Auto Receivables Trust Class A4 Series 2020-B	0.620%	12/15/25	12	11
2	Hyundai Auto Receivables Trust Class A4 Series 2021-A	0.620%	5/17/27	25	24
2	Hyundai Auto Receivables Trust Class A4 Series 2023-A	4.480%	7/17/28	25	25
2	Hyundai Auto Receivables Trust Class A4 Series 2023-B	5.310%	8/15/29	13	13
2	John Deere Owner Trust Class A3 Series 2021-B	0.520%	3/16/26	61	59
2	John Deere Owner Trust Class A3 Series 2022-C	5.090%	6/15/27	175	175
2	John Deere Owner Trust Class A3 Series 2023-A	5.010%	11/15/27	50	50
2	John Deere Owner Trust Class A3 Series 2023-B	5.180%	3/15/28	50	50
2	John Deere Owner Trust Class A3 Series 2023-C	5.480%	5/15/28	120	122
2	John Deere Owner Trust Class A4 Series 2022-C	5.200%	9/17/29	50	50
2	John Deere Owner Trust Class A4 Series 2023-A	5.010%	12/17/29	25	25
2	John Deere Owner Trust Class A4 Series 2023-B	5.110%	5/15/30	25	25
2	John Deere Owner Trust Class A4 Series 2023-C	5.390%	8/15/30	20	21
2,4	JP Morgan Chase Commercial Mortgage Securities Trust Class A4 Series 2016-JP4	3.648%	12/15/49	100	94
2	JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2014-C20	3.805%	7/15/47	75	74
2	JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2015-JP1	3.914%	1/15/49	75	72
2	JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2016-JP3	2.870%	8/15/49	250	232
2,4	JP Morgan Chase Commercial Mortgage Securities Trust Class AS Series 2016-JP4	3.870%	12/15/49	75	69
2	JPMBB Commercial Mortgage Securities Trust Class A3 Series 2015-C31	3.801%	8/15/48	89	86
2	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C19	3.997%	4/15/47	21	21
2	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C22	3.801%	9/15/47	175	172
2	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2014-C26	3.494%	1/15/48	175	170
2	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C27	3.179%	2/15/48	59	57
2	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C28	3.227%	10/15/48	125	120
2	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C29	3.611%	5/15/48	100	96
2	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2015-C33	3.770%	12/15/48	82	79
2	JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C18	4.079%	2/15/47	82	80
2	JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C21	3.775%	8/15/47	25	25
2	JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C23	3.934%	9/15/47	85	84
2	JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C24	3.639%	11/15/47	50	49
2	JPMBB Commercial Mortgage Securities Trust Class A5 Series 2014-C25	3.672%	11/15/47	200	195
2	JPMBB Commercial Mortgage Securities Trust Class A5 Series 2015-C30	3.822%	7/15/48	100	95
2	JPMBB Commercial Mortgage Securities Trust Class A5 Series 2015-C32	3.598%	11/15/48	125	119
2,4	JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C18	4.439%	2/15/47	25	25
2,4	JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C19	4.243%	4/15/47	50	49
2	JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C22	4.110%	9/15/47	50	48
2,4	JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C23	4.202%	9/15/47	50	49
2,4	JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C24	3.914%	11/15/47	75	69
2	JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C25	4.065%	11/15/47	50	48

		Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
2	JPMBB Commercial Mortgage Securities Trust Class AS Series 2014-C26	3.800%	1/15/48	50	48
2	JPMBB Commercial Mortgage Securities Trust Class AS Series 2015-C28	3.532%	10/15/48	50	48
2,4	JPMBB Commercial Mortgage Securities Trust Class AS Series 2015-C30	4.226%	7/15/48	50	46
2	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2014-C21	3.428%	8/15/47	1	1
2	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C27	3.017%	2/15/48	25	25
2	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C29	3.304%	5/15/48	13	13
2	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C30	3.559%	7/15/48	27	27
2	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C31	3.540%	8/15/48	17	16
2	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2015-C32	3.358%	11/15/48	39	38
2	JPMBB Commercial Mortgage Securities Trust Class ASB Series 2016-C1	3.316%	3/17/49	29	28
2,4	JPMBB Commercial Mortgage Securities Trust Class B Series 2014-C18	4.645%	2/15/47	30	27
2	JPMBB Commercial Mortgage Securities Trust Class B Series 2014-C26	3.951%	1/15/48	50	45
2	JPMCC Commercial Mortgage Securities Trust Class A4 Series 2019-COR5	3.386%	6/13/52	200	179
2	JPMCC Commercial Mortgage Securities Trust Class A5 Series 2017-JP5	3.723%	3/15/50	400	379
2	JPMCC Commercial Mortgage Securities Trust Class A5 Series 2017-JP6	3.490%	7/15/50	100	93
2	JPMCC Commercial Mortgage Securities Trust Class A5 Series 2019-COR4	4.029%	3/10/52	100	90
2	JPMCC Commercial Mortgage Securities Trust Class AS Series 2017-JP6	3.744%	7/15/50	100	88
2	JPMCC Commercial Mortgage Securities Trust Class AS Series 2019-COR5	3.669%	6/13/52	25	22
2	JPMDB Commercial Mortgage Securities Trust Class A4 Series 2016-C2	3.144%	6/15/49	75	70
2	JPMDB Commercial Mortgage Securities Trust Class A4 Series 2018-C8	4.211%	6/15/51	225	212
2	JPMDB Commercial Mortgage Securities Trust Class A4 Series 2019-COR6	3.057%	11/13/52	175	138
2	JPMDB Commercial Mortgage Securities Trust Class A5 Series 2017-C7	3.409%	10/15/50	75	69
2	JPMDB Commercial Mortgage Securities Trust Class A5 Series 2020-COR7	2.180%	5/13/53	50	39
2	JPMDB Commercial Mortgage Securities Trust Class AS Series 2016-C2	3.484%	6/15/49	50	45
2,4	JPMDB Commercial Mortgage Securities Trust Class AS Series 2017-C7	3.713%	10/15/50	50	45
2	JPMDB Commercial Mortgage Securities Trust Class AS Series 2018-C8	4.421%	6/15/51	25	23
2	Mercedes-Benz Auto Lease Trust Class A3 Series 2021-B	0.400%	11/15/24	4	5
2	Mercedes-Benz Auto Lease Trust Class A3 Series 2023-A	4.740%	1/15/27	75	75
2	Mercedes-Benz Auto Lease Trust Class A4 Series 2021-B	0.510%	3/15/27	25	25
2	Mercedes-Benz Auto Lease Trust Class A4 Series 2023-A	4.710%	2/15/29	50	49
2	Mercedes-Benz Auto Receivables Trust Class A3 Series 2021-1	0.460%	6/15/26	42	41
2	Mercedes-Benz Auto Receivables Trust Class A3 Series 2023-1	4.510%	11/15/27	75	75
2	Mercedes-Benz Auto Receivables Trust Class A3 Series 2023-2	5.950%	11/15/28	50	52
2	Mercedes-Benz Auto Receivables Trust Class A4 Series 2020-1	0.770%	10/15/26	9	9
2	Mercedes-Benz Auto Receivables Trust Class A4 Series 2023-2	6.010%	1/15/31	50	52
2	Morgan Stanley Bank of America Merrill Lynch Trust Class A3 Series 2017-C34	3.276%	11/15/52	125	117
2	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2014-C19	3.526%	12/15/47	75	73
2	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C20	3.249%	2/15/48	200	194
2	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C21	3.338%	3/15/48	100	97
2	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C22	3.306%	4/15/48	75	72
2	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C23	3.719%	7/15/50	125	121
2	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C24	3.732%	5/15/48	75	72
2	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2015-C27	3.753%	12/15/47	75	72
2	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2016-C28	3.544%	1/15/49	225	215
2	Morgan Stanley Bank of America Merrill Lynch Trust Class A4 Series 2017-C34	3.536%	11/15/52	150	139
2	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2014-C16	3.892%	6/15/47	71	70
2	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2015-C25	3.635%	10/15/48	75	72
2	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2015-C26	3.531%	10/15/48	75	72
2	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2016-C30	2.860%	9/15/49	200	186
2	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2016-C31	3.102%	11/15/49	250	233
2	Morgan Stanley Bank of America Merrill Lynch Trust Class A5 Series 2017-C33	3.599%	5/15/50	150	142
2	Morgan Stanley Bank of America Merrill Lynch Trust Class AS Series 2017-C33	3.852%	5/15/50	100	93
2	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2014-C19	3.326%	12/15/47	7	7
2	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C20	3.069%	2/15/48	7	7
2	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C22	3.040%	4/15/48	20	19
2	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C23	3.398%	7/15/50	12	12
2	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C25	3.383%	10/15/48	37	36
2	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C26	3.323%	10/15/48	25	25
2	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2015-C27	3.557%	12/15/47	15	15
2	Morgan Stanley Bank of America Merrill Lynch Trust Class ASB Series 2016-C28	3.288%	1/15/49	29	28
2,4	Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C14	4.847%	2/15/47	100	99
2,4	Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C16	4.352%	6/15/47	50	46

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
[2,4] Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2014-C18	4.428%	10/15/47	50	48
[2,4] Morgan Stanley Bank of America Merrill Lynch Trust Class B Series 2015-C22	3.883%	4/15/48	50	46
[2] Morgan Stanley Capital I Class A4 Series 2017-HR2	3.587%	12/15/50	50	47
[2] Morgan Stanley Capital I Trust Class A3 Series 2016-UBS9	3.329%	3/15/49	25	24
[2] Morgan Stanley Capital I Trust Class A3 Series 2019-L2	3.806%	3/15/52	50	47
[2] Morgan Stanley Capital I Trust Class A3 Series 2020-L4	2.698%	2/15/53	175	154
[2] Morgan Stanley Capital I Trust Class A4 Series 2015-UBS8	3.809%	12/15/48	75	72
[2] Morgan Stanley Capital I Trust Class A4 Series 2016-BNK2	3.049%	11/15/49	100	93
[2] Morgan Stanley Capital I Trust Class A4 Series 2016-UB11	2.782%	8/15/49	200	187
[2] Morgan Stanley Capital I Trust Class A4 Series 2016-UBS12	3.596%	12/15/49	200	187
[2] Morgan Stanley Capital I Trust Class A4 Series 2019-H6	3.417%	6/15/52	250	229
[2] Morgan Stanley Capital I Trust Class A4 Series 2019-L2	4.071%	3/15/52	150	131
[2] Morgan Stanley Capital I Trust Class A4 Series 2019-L3	3.127%	11/15/52	200	175
[2] Morgan Stanley Capital I Trust Class A4 Series 2020-HR8	2.041%	7/15/53	65	54
[2,4] Morgan Stanley Capital I Trust Class A4 Series 2021-L6	2.444%	6/15/54	75	62
[2] Morgan Stanley Capital I Trust Class A5 Series 2017-H1	3.530%	6/15/50	150	140
[2] Morgan Stanley Capital I Trust Class A5 Series 2021-L7	2.574%	10/15/54	150	126
[2,4] Morgan Stanley Capital I Trust Class A5 Series 2022-L8	3.794%	4/15/55	150	136
[2] Morgan Stanley Capital I Trust Class AS Series 2016-BNK2	3.282%	11/15/49	83	72
[2] Morgan Stanley Capital I Trust Class AS Series 2019-H6	3.700%	6/15/52	25	22
[2] Morgan Stanley Capital I Trust Class AS Series 2020-L4	2.880%	2/15/53	25	20
[2] MSWF Commercial Mortgage Trust Class A5 Series 2023-1	5.752%	5/15/56	100	105
[2,4] MSWF Commercial Mortgage Trust Class A5 Series 2023-2	6.014%	12/15/56	50	54
[2,4] MSWF Commercial Mortgage Trust Class AS Series 2023-1	6.199%	5/15/56	50	50
[2] Nissan Auto Lease Trust Class A3 Series 2023-A	4.910%	1/15/26	50	50
[2] Nissan Auto Lease Trust Class A3 Series 2023-B	5.690%	7/15/26	25	25
[2] Nissan Auto Lease Trust Class A4 Series 2023-A	4.800%	7/15/27	25	25
[2] Nissan Auto Receivables Owner Trust Class A3 Series 2021-A	0.330%	10/15/25	45	44
[2] Nissan Auto Receivables Owner Trust Class A3 Series 2022-A	1.860%	8/17/26	48	46
[2] Nissan Auto Receivables Owner Trust Class A3 Series 2022-B	4.460%	5/17/27	75	74
[2] Nissan Auto Receivables Owner Trust Class A3 Series 2023-A	4.910%	11/15/27	100	100
[2] Nissan Auto Receivables Owner Trust Class A4 Series 2019-C	1.950%	5/15/26	8	8
[2] Nissan Auto Receivables Owner Trust Class A4 Series 2021-A	0.570%	9/15/27	50	47
[2] Nissan Auto Receivables Owner Trust Class A4 Series 2022-A	2.070%	12/17/29	25	24
[2] Nissan Auto Receivables Owner Trust Class A4 Series 2023-B	5.960%	10/15/30	200	210
[2] Santander Drive Auto Receivables Trust Class A3 Series 2023-1	4.880%	4/15/27	150	149
[2] Santander Drive Auto Receivables Trust Class A3 Series 2023-2	5.210%	7/15/27	25	25
[2] Santander Drive Auto Receivables Trust Class A3 Series 2023-4	5.730%	4/17/28	40	40
[2] Santander Drive Auto Receivables Trust Class A3 Series 2023-5	6.020%	9/15/28	100	101
[2] Santander Drive Auto Receivables Trust Class B Series 2022-1	2.360%	8/17/26	53	53
[2] Santander Drive Auto Receivables Trust Class B Series 2022-2	3.440%	9/15/27	50	49
[2] Santander Drive Auto Receivables Trust Class B Series 2023-1	4.980%	2/15/28	25	25
[2] Santander Drive Auto Receivables Trust Class B Series 2023-2	5.240%	5/15/28	25	25
[2] Santander Drive Auto Receivables Trust Class B Series 2023-3	5.610%	7/17/28	20	20
[2] Santander Drive Auto Receivables Trust Class B Series 2023-4	5.770%	12/15/28	20	20
[2] Santander Drive Auto Receivables Trust Class B Series 2023-5	6.160%	12/17/29	50	51
[2] Santander Drive Auto Receivables Trust Class C Series 2021-3	0.950%	9/15/27	20	20
[2] Santander Drive Auto Receivables Trust Class C Series 2021-4	1.260%	2/16/27	50	49
[2] Santander Drive Auto Receivables Trust Class C Series 2022-1	2.560%	4/17/28	25	24
[2] Santander Drive Auto Receivables Trust Class C Series 2022-2	3.760%	7/16/29	50	48
[2] Santander Drive Auto Receivables Trust Class C Series 2023-1	5.090%	5/15/30	25	25
[2] Santander Drive Auto Receivables Trust Class C Series 2023-2	5.470%	12/16/30	25	25
[2] Santander Drive Auto Receivables Trust Class C Series 2023-3	5.770%	11/15/30	20	20
[2] Santander Drive Auto Receivables Trust Class C Series 2023-4	6.040%	12/15/31	60	60
[2] Santander Drive Auto Receivables Trust Class C Series 2023-5	6.430%	2/18/31	50	51
[2] Santander Drive Auto Receivables Trust Class D Series 2021-2	1.350%	7/15/27	60	58
[2] Santander Drive Auto Receivables Trust Class D Series 2021-3	1.330%	9/15/27	50	48
[2] Synchrony Card Funding LLC Class A Series 2022-A1	3.370%	4/15/28	200	195
[2] Synchrony Card Funding LLC Class A Series 2023-A1	5.540%	7/15/29	75	76
[2] Synchrony Card Funding LLC Class A Series 2023-A2	5.740%	10/15/29	200	205
[2] Toyota Auto Receivables Owner Trust Class A3 Series 2020-A	0.260%	5/15/25	9	8
[2] Toyota Auto Receivables Owner Trust Class A3 Series 2021-B	0.260%	11/17/25	132	129
[2] Toyota Auto Receivables Owner Trust Class A3 Series 2021-C	0.430%	1/15/26	74	72
[2] Toyota Auto Receivables Owner Trust Class A3 Series 2021-D	0.710%	4/15/26	71	69
[2] Toyota Auto Receivables Owner Trust Class A3 Series 2022-B	2.930%	9/15/26	75	74
[2] Toyota Auto Receivables Owner Trust Class A3 Series 2022-C	3.760%	4/15/27	50	49
[2] Toyota Auto Receivables Owner Trust Class A3 Series 2023-A	4.630%	9/15/27	50	50
[2] Toyota Auto Receivables Owner Trust Class A3 Series 2023-B	4.710%	2/15/28	50	50
[2] Toyota Auto Receivables Owner Trust Class A3 Series 2023-C	5.160%	4/17/28	50	50
[2] Toyota Auto Receivables Owner Trust Class A3 Series 2023-D	5.540%	8/15/28	50	51
[2] Toyota Auto Receivables Owner Trust Class A4 Series 2020-A	1.680%	5/15/25	14	14
[2] Toyota Auto Receivables Owner Trust Class A4 Series 2020-A	0.390%	6/15/26	25	24
[2] Toyota Auto Receivables Owner Trust Class A4 Series 2020-D	0.470%	1/15/26	24	23
[2] Toyota Auto Receivables Owner Trust Class A4 Series 2021-B	0.530%	10/15/26	50	47
[2] Toyota Auto Receivables Owner Trust Class A4 Series 2023-A	4.420%	8/15/28	25	25
[2] Toyota Auto Receivables Owner Trust Class A4 Series 2023-B	4.660%	9/15/28	25	25
[2] Toyota Auto Receivables Owner Trust Class A4 Series 2023-D	5.490%	3/15/29	50	51
[2] UBS Commercial Mortgage Trust Class A3 Series 2017-C4	3.301%	10/15/50	91	85
[2] UBS Commercial Mortgage Trust Class A3 Series 2018-C8	3.720%	2/15/51	120	113
[2] UBS Commercial Mortgage Trust Class A4 Series 2017-C1	3.460%	6/15/50	100	93
[2] UBS Commercial Mortgage Trust Class A4 Series 2017-C2	3.487%	8/15/50	150	141
[2] UBS Commercial Mortgage Trust Class A4 Series 2017-C3	3.426%	8/15/50	175	162
[2] UBS Commercial Mortgage Trust Class A4 Series 2017-C4	3.563%	10/15/50	150	139
[2] UBS Commercial Mortgage Trust Class A4 Series 2017-C7	3.679%	12/15/50	150	138
[2] UBS Commercial Mortgage Trust Class A4 Series 2018-C10	4.313%	5/15/51	175	166

		Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
2	UBS Commercial Mortgage Trust Class A4 Series 2018-C13	4.334%	10/15/51	75	71
2	UBS Commercial Mortgage Trust Class A4 Series 2018-C14	4.448%	12/15/51	225	212
2	UBS Commercial Mortgage Trust Class A4 Series 2018-C15	4.341%	12/15/51	125	119
2,4	UBS Commercial Mortgage Trust Class A4 Series 2018-C9	4.117%	3/15/51	275	258
2	UBS Commercial Mortgage Trust Class A4 Series 2019-C16	3.605%	4/15/52	100	90
2	UBS Commercial Mortgage Trust Class A4 Series 2019-C17	2.921%	10/15/52	125	109
2	UBS Commercial Mortgage Trust Class A4 Series 2019-C18	3.035%	12/15/52	75	65
2	UBS Commercial Mortgage Trust Class A5 Series 2017-C5	3.474%	11/15/50	100	92
2,4	UBS Commercial Mortgage Trust Class A5 Series 2018-C11	4.241%	6/15/51	125	117
2	UBS Commercial Mortgage Trust Class A5 Series 2018-C12	4.296%	8/15/51	100	94
2	UBS Commercial Mortgage Trust Class AS Series 2017-C1	3.724%	6/15/50	50	46
2,4	UBS Commercial Mortgage Trust Class AS Series 2017-C2	3.740%	8/15/50	50	44
2,4	UBS Commercial Mortgage Trust Class AS Series 2017-C3	3.739%	8/15/50	75	69
2,4	UBS Commercial Mortgage Trust Class AS Series 2017-C4	3.836%	10/15/50	62	55
2,4	UBS Commercial Mortgage Trust Class AS Series 2017-C7	4.061%	12/15/50	100	92
2,4	UBS Commercial Mortgage Trust Class AS Series 2018-C8	4.215%	2/15/51	75	69
2	UBS Commercial Mortgage Trust Class AS Series 2019-C16	3.887%	4/15/52	25	22
2	Verizon Master Trust Class A Series 2021-1	0.500%	5/20/27	550	540
2	Verizon Master Trust Class A Series 2021-2	0.990%	4/20/28	350	338
2	Verizon Master Trust Class A Series 2022-2	1.530%	7/20/28	150	144
2	Verizon Master Trust Class A Series 2022-4	3.400%	11/20/28	200	195
2	Verizon Master Trust Class A Series 2022-6	3.670%	1/22/29	100	99
2	Verizon Master Trust Class A Series 2023-1	4.490%	1/22/29	175	174
2	Verizon Master Trust Class A Series 2023-2	4.890%	4/13/28	75	75
2	Verizon Master Trust Class A1A Series 2023-4	5.160%	6/20/29	160	162
2	Verizon Master Trust Class A1A Series 2023-5	5.610%	9/8/28	50	50
2	Verizon Master Trust Class A1A Series 2023-7	5.670%	11/20/29	50	51
2	Volkswagen Auto Lease Trust Class A3 Series 2023-A	5.810%	10/20/26	100	101
2	Volkswagen Auto Lease Trust Class A4 Series 2023-A	5.800%	4/20/28	40	40
2	Volkswagen Auto Loan Enhanced Trust Class A3 Series 2021-1	1.020%	6/22/26	83	81
2	Volkswagen Auto Loan Enhanced Trust Class A3 Series 2023-1	5.020%	6/20/28	50	50
2	Volkswagen Auto Loan Enhanced Trust Class A3 Series 2023-2	5.480%	12/20/28	50	51
2	Volkswagen Auto Loan Enhanced Trust Class A4 Series 2023-2	5.570%	4/22/30	50	52
2	Wells Fargo Commercial Mortgage Trust Class A3 Series 2016-BNK1	2.652%	8/15/49	150	139
2	Wells Fargo Commercial Mortgage Trust Class A3 Series 2016-C36	2.807%	11/15/59	41	39
2	Wells Fargo Commercial Mortgage Trust Class A3 Series 2017-C40	3.317%	10/15/50	100	94
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C26	3.166%	2/15/48	75	73
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C27	3.190%	2/15/48	146	143
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C28	3.540%	5/15/48	175	169
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C29	3.637%	6/15/48	175	170
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C30	3.664%	9/15/58	50	48
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-LC22	3.839%	9/15/58	75	72
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-P2	3.809%	12/15/48	50	48
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-SG1	3.789%	9/15/48	204	197
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-C33	3.426%	3/15/59	325	310
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-C34	3.096%	6/15/49	75	71
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-LC24	2.942%	10/15/49	162	152
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2017-C40	3.581%	10/15/50	150	142
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2017-C41	3.472%	11/15/50	250	235
2,4	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C43	4.012%	3/15/51	275	262
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C45	4.184%	6/15/51	200	192
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C46	4.152%	8/15/51	75	71
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C47	4.442%	9/15/61	150	146
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C51	3.311%	6/15/52	200	177
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C53	3.040%	10/15/52	200	179
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2019-C54	3.146%	12/15/52	100	90
2	Wells Fargo Commercial Mortgage Trust Class A4 Series 2020-C58	2.092%	7/15/53	50	41
2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2014-LC16	3.817%	8/15/50	75	74
2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2014-LC18	3.405%	12/15/47	125	122
2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2015-LC20	3.184%	4/15/50	276	267
2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2015-NXS1	3.148%	5/15/48	50	48
2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2016-C37	3.794%	12/15/49	100	96
2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2017-C38	3.453%	7/15/50	192	180
2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2017-C39	3.418%	9/15/50	175	163
2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2018-C44	4.212%	5/15/51	175	168
2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2019-C52	2.892%	8/15/52	270	240
2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2020-C55	2.725%	2/15/53	165	144
2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2020-C56	2.448%	6/15/53	50	42
2	Wells Fargo Commercial Mortgage Trust Class A5 Series 2021-C59	2.626%	4/15/54	100	85
2	Wells Fargo Commercial Mortgage Trust Class AS Series 2014-LC18	3.808%	12/15/47	75	72
2	Wells Fargo Commercial Mortgage Trust Class AS Series 2015-C26	3.580%	2/15/48	50	48
2,4	Wells Fargo Commercial Mortgage Trust Class AS Series 2015-C28	3.872%	5/15/48	31	29
2,4	Wells Fargo Commercial Mortgage Trust Class AS Series 2015-LC22	4.207%	9/15/58	75	73
2,4	Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C38	3.665%	7/15/50	54	48
2	Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C39	3.702%	9/15/50	100	88
2,4	Wells Fargo Commercial Mortgage Trust Class AS Series 2017-C40	3.854%	10/15/50	25	23
2,4	Wells Fargo Commercial Mortgage Trust Class AS Series 2018-C43	4.152%	3/15/51	50	46
2	Wells Fargo Commercial Mortgage Trust Class AS Series 2019-C52	3.143%	8/15/52	100	84
2	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-C26	2.991%	2/15/48	25	24
2	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-C29	3.400%	6/15/48	31	30
2	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-LC20	2.978%	4/15/50	8	8
2	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-LC22	3.571%	9/15/58	15	15
2	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-NXS1	2.934%	5/15/48	2	2
2	Wells Fargo Commercial Mortgage Trust Class ASB Series 2015-P2	3.656%	12/15/48	40	39
2	Wells Fargo Commercial Mortgage Trust Class ASB Series 2016-C32	3.324%	1/15/59	22	22

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
[2] Wells Fargo Commercial Mortgage Trust Class ASB Series 2016-LC24	2.825%	10/15/49	48	46
[2] Wells Fargo Commercial Mortgage Trust Class B Series 2015-LC20	3.719%	4/15/50	50	47
[2] WFRBS Commercial Mortgage Trust Class A3 Series 2014-C24	3.428%	11/15/47	25	24
[2] WFRBS Commercial Mortgage Trust Class A4 Series 2014-C21	3.410%	8/15/47	46	46
[2] WFRBS Commercial Mortgage Trust Class A5 Series 2014-C19	4.101%	3/15/47	39	39
[2] WFRBS Commercial Mortgage Trust Class A5 Series 2014-C20	3.995%	5/15/47	25	24
[2] WFRBS Commercial Mortgage Trust Class A5 Series 2014-C21	3.678%	8/15/47	75	74
[2] WFRBS Commercial Mortgage Trust Class A5 Series 2014-C22	3.752%	9/15/57	150	146
[2] WFRBS Commercial Mortgage Trust Class A5 Series 2014-C23	3.917%	10/15/57	50	49
[2] WFRBS Commercial Mortgage Trust Class A5 Series 2014-C24	3.607%	11/15/47	65	63
[2] WFRBS Commercial Mortgage Trust Class A5 Series 2014-C25	3.631%	11/15/47	50	49
[2] WFRBS Commercial Mortgage Trust Class A5 Series 2014-LC14	4.045%	3/15/47	9	9
[2] WFRBS Commercial Mortgage Trust Class AS Series 2013-C14	3.488%	6/15/46	20	19
[2,4] WFRBS Commercial Mortgage Trust Class AS Series 2013-C15	4.358%	8/15/46	9	9
[2] WFRBS Commercial Mortgage Trust Class AS Series 2014-C20	4.176%	5/15/47	25	24
[2,4] WFRBS Commercial Mortgage Trust Class AS Series 2014-LC14	4.351%	3/15/47	60	59
[2] WFRBS Commercial Mortgage Trust Class ASB Series 2014-C23	3.636%	10/15/57	10	10
[2,4] WFRBS Commercial Mortgage Trust Class B Series 2014-C19	4.723%	3/15/47	25	24
[2,4] WFRBS Commercial Mortgage Trust Class B Series 2014-C22	4.371%	9/15/57	25	22
[2] World Omni Auto Receivables Trust Ciass A4 Series 2023-B	4.680%	5/15/29	50	50
[2] World Omni Auto Receivables Trust Class A3 Series 2020-B	0.630%	5/15/25	1	1
[2] World Omni Auto Receivables Trust Class A3 Series 2020-C	0.480%	11/17/25	9	9
[2] World Omni Auto Receivables Trust Class A3 Series 2021-A	0.300%	1/15/26	15	14
[2] World Omni Auto Receivables Trust Class A3 Series 2021-B	0.420%	6/15/26	36	35
[2] World Omni Auto Receivables Trust Class A3 Series 2021-C	0.440%	8/17/26	58	56
[2] World Omni Auto Receivables Trust Class A3 Series 2021-D	0.810%	10/15/26	70	68
[2] World Omni Auto Receivables Trust Class A3 Series 2022-A	1.660%	5/17/27	45	44
[2] World Omni Auto Receivables Trust Class A3 Series 2022-B	3.250%	7/15/27	75	74
[2] World Omni Auto Receivables Trust Class A3 Series 2022-C	3.660%	10/15/27	50	49
[2] World Omni Auto Receivables Trust Class A3 Series 2023-A	4.830%	5/15/28	75	75
[2] World Omni Auto Receivables Trust Class A3 Series 2023-B	4.660%	5/15/28	50	50
[2] World Omni Auto Receivables Trust Class A3 Series 2023-C	5.150%	11/15/28	25	25
[2] World Omni Auto Receivables Trust Class A3 Series 2023-D	5.790%	2/15/29	300	307
[2] World Omni Auto Receivables Trust Class A4 Series 2020-B	0.820%	1/15/26	10	10
[2] World Omni Auto Receivables Trust Class A4 Series 2020-C	0.610%	10/15/26	25	24
[2] World Omni Auto Receivables Trust Class A4 Series 2023-A	4.660%	5/15/29	25	25
[2] World Omni Automobile Lease Securitization Class A3 Series 2023-A	5.070%	9/15/26	50	50
[2] World Omni Select Auto Trust Class A3 Series 2023-A	5.650%	7/17/28	75	75
[2] World Omni Select Auto Trust Class C Series 2023-A	6.000%	1/16/29	25	25
Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost $119,839)				**110,295**
Corporate Bonds (26.7%)				
Communications (2.3%)				
Alphabet Inc.	0.450%	8/15/25	500	469
Alphabet Inc.	0.800%	8/15/27	500	447
Alphabet Inc.	1.100%	8/15/30	500	415
Alphabet Inc.	1.900%	8/15/40	200	139
Alphabet Inc.	2.050%	8/15/50	540	338
America Movil SAB de CV	3.625%	4/22/29	200	189
America Movil SAB de CV	2.875%	5/7/30	200	178
America Movil SAB de CV	4.700%	7/21/32	250	245
America Movil SAB de CV	6.375%	3/1/35	300	334
America Movil SAB de CV	6.125%	11/15/37	150	164
America Movil SAB de CV	6.125%	3/30/40	200	218
America Movil SAB de CV	4.375%	7/16/42	250	226
America Movil SAB de CV	4.375%	4/22/49	200	177
AT&T Inc.	3.875%	1/15/26	400	392
AT&T Inc.	5.539%	2/20/26	250	250
AT&T Inc.	1.700%	3/25/26	500	468
AT&T Inc.	3.800%	2/15/27	700	683
AT&T Inc.	2.300%	6/1/27	450	418
AT&T Inc.	1.650%	2/1/28	500	445
AT&T Inc.	4.100%	2/15/28	402	393
AT&T Inc.	4.350%	3/1/29	663	655
AT&T Inc.	4.300%	2/15/30	460	450
AT&T Inc.	2.750%	6/1/31	450	394
AT&T Inc.	2.250%	2/1/32	600	496
AT&T Inc.	2.550%	12/1/33	472	385
AT&T Inc.	4.500%	5/15/35	200	190
AT&T Inc.	5.250%	3/1/37	550	553
AT&T Inc.	4.900%	8/15/37	300	290
AT&T Inc.	4.850%	3/1/39	480	459
AT&T Inc.	3.500%	6/1/41	500	397
AT&T Inc.	4.300%	12/15/42	271	236
AT&T Inc.	4.750%	5/15/46	723	655
AT&T Inc.	5.150%	11/15/46	736	709
AT&T Inc.	4.500%	3/9/48	400	350
AT&T Inc.	3.650%	6/1/51	367	277
AT&T Inc.	3.500%	9/15/53	1,764	1,283
AT&T Inc.	3.550%	9/15/55	1,550	1,118
AT&T Inc.	3.800%	12/1/57	968	721
AT&T Inc.	3.650%	9/15/59	629	452
AT&T Inc.	3.850%	6/1/60	416	311
Baidu Inc.	3.075%	4/7/25	200	195
Baidu Inc.	3.625%	7/6/27	200	192
Baidu Inc.	3.425%	4/7/30	200	182
Baidu Inc.	2.375%	8/23/31	200	165
Bell Telephone Co. of Canada or Bell Canada	5.100%	5/11/33	1,000	1,025
Bell Telephone Co. of Canada or Bell Canada	3.200%	2/15/52	100	71
Booking Holdings Inc.	3.650%	3/15/25	100	98
Booking Holdings Inc.	3.600%	6/1/26	225	221
Booking Holdings Inc.	3.550%	3/15/28	100	97
Booking Holdings Inc.	4.625%	4/13/30	300	302
British Telecommunications plc	9.625%	12/15/30	516	639
Charter Communications Operating LLC / Charter Communications Operating Capital	4.908%	7/23/25	850	842
Charter Communications Operating LLC / Charter Communications Operating Capital	6.150%	11/10/26	500	511
Charter Communications Operating LLC / Charter Communications Operating Capital	3.750%	2/15/28	230	217
Charter Communications Operating LLC / Charter Communications Operating Capital	2.250%	1/15/29	250	217
Charter Communications Operating LLC / Charter Communications Operating Capital	5.050%	3/30/29	225	223
Charter Communications Operating LLC / Charter Communications Operating Capital	2.800%	4/1/31	330	279
Charter Communications Operating LLC / Charter Communications Operating Capital	4.400%	4/1/33	200	185
Charter Communications Operating LLC / Charter Communications Operating Capital	6.650%	2/1/34	200	211

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	4/1/38	350	316
Charter Communications Operating LLC / Charter Communications Operating Capital	3.500%	6/1/41	180	127
Charter Communications Operating LLC / Charter Communications Operating Capital	3.500%	3/1/42	250	174
Charter Communications Operating LLC / Charter Communications Operating Capital	6.484%	10/23/45	450	442
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	5/1/47	450	384
Charter Communications Operating LLC / Charter Communications Operating Capital	5.750%	4/1/48	400	356
Charter Communications Operating LLC / Charter Communications Operating Capital	5.125%	7/1/49	275	224
Charter Communications Operating LLC / Charter Communications Operating Capital	4.800%	3/1/50	650	506
Charter Communications Operating LLC / Charter Communications Operating Capital	3.700%	4/1/51	400	261
Charter Communications Operating LLC / Charter Communications Operating Capital	3.900%	6/1/52	500	337
Charter Communications Operating LLC / Charter Communications Operating Capital	5.250%	4/1/53	300	252
Charter Communications Operating LLC / Charter Communications Operating Capital	6.834%	10/23/55	75	75
Charter Communications Operating LLC / Charter Communications Operating Capital	3.850%	4/1/61	300	189
Charter Communications Operating LLC / Charter Communications Operating Capital	4.400%	12/1/61	200	138
Charter Communications Operating LLC / Charter Communications Operating Capital	3.950%	6/30/62	250	159
Charter Communications Operating LLC / Charter Communications Operating Capital	5.500%	4/1/63	200	167
Comcast Corp.	3.375%	8/15/25	500	489
Comcast Corp.	3.950%	10/15/25	625	617
Comcast Corp.	3.150%	3/1/26	400	388
Comcast Corp.	2.350%	1/15/27	495	465
Comcast Corp.	3.300%	2/1/27	400	386
Comcast Corp.	3.300%	4/1/27	150	144
Comcast Corp.	3.150%	2/15/28	325	310
Comcast Corp.	4.150%	10/15/28	950	937
Comcast Corp.	4.550%	1/15/29	200	201
Comcast Corp.	4.250%	10/15/30	350	345
Comcast Corp.	1.950%	1/15/31	500	422
Comcast Corp.	1.500%	2/15/31	500	408
Comcast Corp.	4.250%	1/15/33	275	267
Comcast Corp.	4.800%	5/15/33	200	203
Comcast Corp.	4.200%	8/15/34	175	167
Comcast Corp.	5.650%	6/15/35	1,065	1,144
Comcast Corp.	4.400%	8/15/35	150	144
Comcast Corp.	3.200%	7/15/36	225	189
Comcast Corp.	6.450%	3/15/37	175	200
Comcast Corp.	4.600%	10/15/38	550	533
Comcast Corp.	3.250%	11/1/39	250	203
Comcast Corp.	3.750%	4/1/40	300	258
Comcast Corp.	4.650%	7/15/42	370	348
Comcast Corp.	3.400%	7/15/46	200	155
Comcast Corp.	3.969%	11/1/47	1,086	913
Comcast Corp.	4.000%	3/1/48	200	168
Comcast Corp.	4.700%	10/15/48	38	36
Comcast Corp.	3.999%	11/1/49	268	224
Comcast Corp.	3.450%	2/1/50	400	308
Comcast Corp.	2.800%	1/15/51	300	200
Comcast Corp.	2.887%	11/1/51	882	597
Comcast Corp.	5.350%	5/15/53	283	294
Comcast Corp.	2.937%	11/1/56	853	562
Comcast Corp.	4.950%	10/15/58	238	234
Comcast Corp.	2.987%	11/1/63	847	547
Comcast Corp.	5.500%	5/15/64	248	261
Deutsche Telekom International Finance BV	8.750%	6/15/30	775	934
Discovery Communications LLC	3.950%	6/15/25	303	296
Discovery Communications LLC	3.950%	3/20/28	400	381
Discovery Communications LLC	5.000%	9/20/37	325	291
Discovery Communications LLC	6.350%	6/1/40	150	150
Discovery Communications LLC	5.200%	9/20/47	225	194
Discovery Communications LLC	5.300%	5/15/49	75	65
Discovery Communications LLC	4.650%	5/15/50	200	161
Discovery Communications LLC	4.000%	9/15/55	269	191
Electronic Arts Inc.	4.800%	3/1/26	100	100
Expedia Group Inc.	5.000%	2/15/26	150	150
Expedia Group Inc.	4.625%	8/1/27	150	150
Expedia Group Inc.	3.250%	2/15/30	250	229
Expedia Group Inc.	2.950%	3/15/31	81	72
Fox Corp.	3.050%	4/7/25	100	97
Fox Corp.	4.709%	1/25/29	375	373
Fox Corp.	3.500%	4/8/30	150	138
Fox Corp.	5.476%	1/25/39	250	244
Fox Corp.	5.576%	1/25/49	325	312
Grupo Televisa SAB	4.625%	1/30/26	100	99
Grupo Televisa SAB	6.625%	1/15/40	125	131
Grupo Televisa SAB	5.000%	5/13/45	225	193
Grupo Televisa SAB	5.250%	5/24/49	200	179
Interpublic Group of Cos. Inc.	4.200%	4/15/24	210	209
Interpublic Group of Cos. Inc.	4.650%	10/1/28	100	99
Interpublic Group of Cos. Inc.	4.750%	3/30/30	100	98
Interpublic Group of Cos. Inc.	5.400%	10/1/48	175	166
Koninklijke KPN NV	8.375%	10/1/30	125	147
Meta Platforms Inc.	3.500%	8/15/27	200	195
Meta Platforms Inc.	4.600%	5/15/28	275	279
Meta Platforms Inc.	4.800%	5/15/30	200	205
Meta Platforms Inc.	3.850%	8/15/32	200	190
Meta Platforms Inc.	4.950%	5/15/33	300	310
Meta Platforms Inc.	4.450%	8/15/52	500	460
Meta Platforms Inc.	5.600%	5/15/53	442	480
Meta Platforms Inc.	4.650%	8/15/62	200	187
Meta Platforms Inc.	5.750%	5/15/63	310	340
NBCUniversal Media LLC	4.450%	1/15/43	225	206
Netflix Inc.	4.375%	11/15/26	245	244
Netflix Inc.	4.875%	4/15/28	467	473
Netflix Inc.	5.875%	11/15/28	230	243
Netflix Inc.	6.375%	5/15/29	85	93
[5] Netflix Inc.	5.375%	11/15/29	147	152
[5] Netflix Inc.	4.875%	6/15/30	83	84
Omnicom Group Inc.	2.450%	4/30/30	150	130
Omnicom Group Inc.	4.200%	6/1/30	100	97
Omnicom Group Inc.	2.600%	8/1/31	200	172
Omnicom Group Inc. / Omnicom Capital Inc.	3.600%	4/15/26	250	244
Orange SA	9.000%	3/1/31	550	680
Orange SA	5.375%	1/13/42	325	331
Orange SA	5.500%	2/6/44	200	208
Paramount Global Inc.	2.900%	1/15/27	279	258
Paramount Global Inc.	3.375%	2/15/28	100	91
Paramount Global Inc.	3.700%	6/1/28	100	92
Paramount Global Inc.	4.950%	1/15/31	250	237
Paramount Global Inc.	4.200%	5/19/32	200	179
Paramount Global Inc.	5.500%	5/15/33	75	71
Paramount Global Inc.	6.875%	4/30/36	240	244
Paramount Global Inc.	4.850%	7/1/42	225	180
Paramount Global Inc.	4.375%	3/15/43	256	190
Paramount Global Inc.	5.850%	9/1/43	225	203
Paramount Global Inc.	4.900%	8/15/44	100	79
Paramount Global Inc.	4.950%	5/19/50	150	122
Rogers Communications Inc.	3.625%	12/15/25	125	121
Rogers Communications Inc.	2.900%	11/15/26	100	95
Rogers Communications Inc.	3.200%	3/15/27	200	191
Rogers Communications Inc.	3.800%	3/15/32	400	368
Rogers Communications Inc.	4.500%	3/15/42	200	177
Rogers Communications Inc.	4.500%	3/15/43	265	235

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Rogers Communications Inc.	5.000%	3/15/44	190	178
Rogers Communications Inc.	4.350%	5/1/49	250	212
Rogers Communications Inc.	3.700%	11/15/49	150	114
Rogers Communications Inc.	4.550%	3/15/52	400	350
Sprint Capital Corp.	6.875%	11/15/28	250	271
Sprint Capital Corp.	8.750%	3/15/32	448	553
Sprint LLC	7.625%	2/15/25	245	249
Take-Two Interactive Software Inc.	3.550%	4/14/25	200	196
Take-Two Interactive Software Inc.	3.700%	4/14/27	200	194
Telefonica Emisiones SA	4.103%	3/8/27	250	245
Telefonica Emisiones SA	7.045%	6/20/36	475	538
Telefonica Emisiones SA	4.665%	3/6/38	200	183
Telefonica Emisiones SA	5.213%	3/8/47	550	512
Telefonica Emisiones SA	4.895%	3/6/48	250	221
Telefonica Europe BV	8.250%	9/15/30	250	293
TELUS Corp.	2.800%	2/16/27	100	94
TELUS Corp.	3.400%	5/13/32	100	89
TELUS Corp.	4.300%	6/15/49	200	168
Tencent Music Entertainment Group	2.000%	9/3/30	200	162
Time Warner Cable Enterprises LLC	8.375%	7/15/33	200	233
Time Warner Cable LLC	6.550%	5/1/37	200	197
Time Warner Cable LLC	7.300%	7/1/38	50	52
Time Warner Cable LLC	6.750%	6/15/39	400	398
Time Warner Cable LLC	5.875%	11/15/40	425	387
Time Warner Cable LLC	5.500%	9/1/41	250	219
Time Warner Cable LLC	4.500%	9/15/42	250	197
T-Mobile USA Inc.	3.500%	4/15/25	600	588
T-Mobile USA Inc.	1.500%	2/15/26	200	186
T-Mobile USA Inc.	2.250%	2/15/26	339	321
T-Mobile USA Inc.	2.625%	4/15/26	104	99
T-Mobile USA Inc.	3.750%	4/15/27	800	776
T-Mobile USA Inc.	5.375%	4/15/27	70	70
T-Mobile USA Inc.	4.750%	2/1/28	200	199
T-Mobile USA Inc.	2.050%	2/15/28	250	226
T-Mobile USA Inc.	4.950%	3/15/28	70	71
T-Mobile USA Inc.	4.800%	7/15/28	200	202
T-Mobile USA Inc.	2.625%	2/15/29	140	126
T-Mobile USA Inc.	2.400%	3/15/29	100	90
T-Mobile USA Inc.	3.375%	4/15/29	110	102
T-Mobile USA Inc.	3.875%	4/15/30	1,520	1,443
T-Mobile USA Inc.	2.550%	2/15/31	900	775
T-Mobile USA Inc.	2.875%	2/15/31	186	164
T-Mobile USA Inc.	3.500%	4/15/31	395	361
T-Mobile USA Inc.	2.250%	11/15/31	500	416
T-Mobile USA Inc.	2.700%	3/15/32	200	171
T-Mobile USA Inc.	5.200%	1/15/33	300	307
T-Mobile USA Inc.	5.050%	7/15/33	460	464
T-Mobile USA Inc.	4.375%	4/15/40	400	362
T-Mobile USA Inc.	3.000%	2/15/41	155	116
T-Mobile USA Inc.	4.500%	4/15/50	850	753
T-Mobile USA Inc.	3.300%	2/15/51	1,000	724
T-Mobile USA Inc.	3.400%	10/15/52	575	420
T-Mobile USA Inc.	5.650%	1/15/53	158	165
T-Mobile USA Inc.	5.750%	1/15/54	221	234
T-Mobile USA Inc.	3.600%	11/15/60	200	146
TWDC Enterprises 18 Corp.	3.000%	2/13/26	300	290
TWDC Enterprises 18 Corp.	1.850%	7/30/26	170	159
TWDC Enterprises 18 Corp.	4.375%	8/16/41	75	69
TWDC Enterprises 18 Corp.	4.125%	12/1/41	205	184
TWDC Enterprises 18 Corp.	3.700%	12/1/42	125	106
TWDC Enterprises 18 Corp.	4.125%	6/1/44	200	179
TWDC Enterprises 18 Corp.	3.000%	7/30/46	300	220
Verisign Inc.	2.700%	6/15/31	200	172
Verizon Communications Inc.	3.376%	2/15/25	250	245
Verizon Communications Inc.	0.850%	11/20/25	500	465
Verizon Communications Inc.	1.450%	3/20/26	500	466
Verizon Communications Inc.	2.625%	8/15/26	475	453
Verizon Communications Inc.	4.125%	3/16/27	700	690
Verizon Communications Inc.	3.000%	3/22/27	150	143
Verizon Communications Inc.	2.100%	3/22/28	600	542
Verizon Communications Inc.	4.329%	9/21/28	829	820
Verizon Communications Inc.	4.016%	12/3/29	727	703
Verizon Communications Inc.	3.150%	3/22/30	310	284
Verizon Communications Inc.	1.680%	10/30/30	527	434
Verizon Communications Inc.	1.750%	1/20/31	500	411
Verizon Communications Inc.	2.550%	3/21/31	800	690
Verizon Communications Inc.	2.355%	3/15/32	933	777
Verizon Communications Inc.	5.050%	5/9/33	177	181
Verizon Communications Inc.	4.500%	8/10/33	575	561
Verizon Communications Inc.	4.400%	11/1/34	325	313
Verizon Communications Inc.	4.272%	1/15/36	256	241
Verizon Communications Inc.	4.812%	3/15/39	350	339
Verizon Communications Inc.	2.650%	11/20/40	700	505
Verizon Communications Inc.	3.400%	3/22/41	600	479
Verizon Communications Inc.	2.850%	9/3/41	200	148
Verizon Communications Inc.	4.750%	11/1/41	200	194
Verizon Communications Inc.	4.125%	8/15/46	250	215
Verizon Communications Inc.	4.862%	8/21/46	639	610
Verizon Communications Inc.	4.522%	9/15/48	176	161
Verizon Communications Inc.	4.000%	3/22/50	250	208
Verizon Communications Inc.	2.875%	11/20/50	500	341
Verizon Communications Inc.	3.550%	3/22/51	900	694
Verizon Communications Inc.	2.987%	10/30/56	900	599
Verizon Communications Inc.	3.000%	11/20/60	500	329
Verizon Communications Inc.	3.700%	3/22/61	500	383
Vodafone Group plc	4.375%	5/30/28	103	103
Vodafone Group plc	7.875%	2/15/30	150	172
Vodafone Group plc	6.250%	11/30/32	100	109
Vodafone Group plc	6.150%	2/27/37	200	217
Vodafone Group plc	4.375%	2/19/43	275	240
Vodafone Group plc	5.250%	5/30/48	83	81
Vodafone Group plc	4.875%	6/19/49	350	318
Vodafone Group plc	4.250%	9/17/50	300	250
Vodafone Group plc	5.625%	2/10/53	310	314
Vodafone Group plc	5.125%	6/19/59	100	91
Walt Disney Co.	3.350%	3/24/25	345	339
Walt Disney Co.	3.700%	10/15/25	125	123
Walt Disney Co.	1.750%	1/13/26	300	284
Walt Disney Co.	2.200%	1/13/28	200	185
Walt Disney Co.	2.000%	9/1/29	400	355
Walt Disney Co.	3.800%	3/22/30	240	233
Walt Disney Co.	2.650%	1/13/31	700	623
Walt Disney Co.	6.200%	12/15/34	400	453
Walt Disney Co.	6.400%	12/15/35	149	171
Walt Disney Co.	6.650%	11/15/37	200	235
Walt Disney Co.	4.625%	3/23/40	75	73
Walt Disney Co.	3.500%	5/13/40	400	338
Walt Disney Co.	5.400%	10/1/43	100	105
Walt Disney Co.	4.750%	9/15/44	175	169
Walt Disney Co.	2.750%	9/1/49	275	189
Walt Disney Co.	4.700%	3/23/50	395	384
Walt Disney Co.	3.600%	1/13/51	400	322
Walt Disney Co.	3.800%	5/13/60	300	244
Warnermedia Holdings Inc.	3.638%	3/15/25	300	294
Warnermedia Holdings Inc.	3.755%	3/15/27	800	767
Warnermedia Holdings Inc.	4.054%	3/15/29	300	284
Warnermedia Holdings Inc.	4.279%	3/15/32	1,000	915
Warnermedia Holdings Inc.	5.050%	3/15/42	900	793
Warnermedia Holdings Inc.	5.141%	3/15/52	1,400	1,205
Warnermedia Holdings Inc.	5.391%	3/15/62	350	301
Weibo Corp.	3.375%	7/8/30	200	172
				98,236
Consumer Discretionary (1.7%)				
Alibaba Group Holding Ltd.	3.400%	12/6/27	400	379
Alibaba Group Holding Ltd.	2.125%	2/9/31	300	248
Alibaba Group Holding Ltd.	4.500%	11/28/34	280	263
Alibaba Group Holding Ltd.	4.000%	12/6/37	200	172
Alibaba Group Holding Ltd.	4.200%	12/6/47	225	184
Alibaba Group Holding Ltd.	3.150%	2/9/51	200	133
Alibaba Group Holding Ltd.	4.400%	12/6/57	100	81
Alibaba Group Holding Ltd.	3.250%	2/9/61	300	190
Amazon.com Inc.	3.800%	12/5/24	120	119
Amazon.com Inc.	3.000%	4/13/25	200	196
Amazon.com Inc.	0.800%	6/3/25	285	270
Amazon.com Inc.	5.200%	12/3/25	225	228
Amazon.com Inc.	1.000%	5/12/26	600	554
Amazon.com Inc.	3.300%	4/13/27	600	583
Amazon.com Inc.	1.200%	6/3/27	285	257
Amazon.com Inc.	3.150%	8/22/27	725	697
Amazon.com Inc.	4.550%	12/1/27	500	507
Amazon.com Inc.	1.650%	5/12/28	500	450
Amazon.com Inc.	3.450%	4/13/29	400	388
Amazon.com Inc.	1.500%	6/3/30	405	343
Amazon.com Inc.	2.100%	5/12/31	500	431
Amazon.com Inc.	3.600%	4/13/32	500	476
Amazon.com Inc.	4.700%	12/1/32	500	514
Amazon.com Inc.	4.800%	12/5/34	225	233
Amazon.com Inc.	3.875%	8/22/37	600	557
Amazon.com Inc.	2.875%	5/12/41	500	393
Amazon.com Inc.	4.050%	8/22/47	600	541
Amazon.com Inc.	2.500%	6/3/50	800	533
Amazon.com Inc.	3.100%	5/12/51	700	523
Amazon.com Inc.	3.950%	4/13/52	400	351
Amazon.com Inc.	2.700%	6/3/60	400	265

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Amazon.com Inc.	3.250%	5/12/61	200	147
Amazon.com Inc.	4.100%	4/13/62	400	354
American Honda Finance Corp.	4.600%	4/17/25	200	199
American Honda Finance Corp.	1.200%	7/8/25	200	190
American Honda Finance Corp.	5.250%	7/7/26	200	204
American Honda Finance Corp.	2.350%	1/8/27	100	94
American Honda Finance Corp.	2.000%	3/24/28	100	91
American Honda Finance Corp.	5.125%	7/7/28	200	206
American Honda Finance Corp.	5.650%	11/15/28	200	209
American Honda Finance Corp.	2.250%	1/12/29	100	90
American Honda Finance Corp.	4.600%	4/17/30	200	200
American Honda Finance Corp.	1.800%	1/13/31	300	254
[2] American University	3.672%	4/1/49	110	89
Aptiv plc	4.350%	3/15/29	50	49
Aptiv plc	4.400%	10/1/46	50	40
Aptiv plc	5.400%	3/15/49	50	47
Aptiv plc	3.100%	12/1/51	250	163
Aptiv plc / Aptiv Corp.	3.250%	3/1/32	200	177
Aptiv plc / Aptiv Corp.	4.150%	5/1/52	200	159
AutoNation Inc.	4.500%	10/1/25	150	147
AutoNation Inc.	3.800%	11/15/27	75	70
AutoNation Inc.	3.850%	3/1/32	250	223
AutoZone Inc.	3.250%	4/15/25	132	129
AutoZone Inc.	3.750%	6/1/27	100	97
AutoZone Inc.	3.750%	4/18/29	100	96
AutoZone Inc.	4.000%	4/15/30	250	240
AutoZone Inc.	1.650%	1/15/31	200	163
AutoZone Inc.	4.750%	8/1/32	200	198
Best Buy Co. Inc.	4.450%	10/1/28	200	199
BorgWarner Inc.	2.650%	7/1/27	200	185
BorgWarner Inc.	4.375%	3/15/45	100	83
California Endowment	2.498%	4/1/51	50	32
California Institute of Technology	4.321%	8/1/45	70	65
California Institute of Technology	4.700%	11/1/11	50	45
California Institute of Technology	3.650%	9/1/19	100	71
Claremont Mckenna College	3.775%	1/1/22	150	103
Darden Restaurants Inc.	3.850%	5/1/27	200	194
Darden Restaurants Inc.	4.550%	2/15/48	50	42
Dick's Sporting Goods Inc.	3.150%	1/15/32	200	170
Dick's Sporting Goods Inc.	4.100%	1/15/52	100	72
[2] Duke University	2.682%	10/1/44	100	75
[2] Duke University	2.757%	10/1/50	50	35
[2] Duke University	2.832%	10/1/55	125	86
eBay Inc.	1.900%	3/11/25	180	173
eBay Inc.	1.400%	5/10/26	200	185
eBay Inc.	3.600%	6/5/27	300	290
eBay Inc.	2.700%	3/11/30	200	178
eBay Inc.	2.600%	5/10/31	200	174
eBay Inc.	4.000%	7/15/42	200	167
eBay Inc.	3.650%	5/10/51	200	153
Emory University	2.143%	9/1/30	150	129
Emory University	2.969%	9/1/50	50	36
Ford Foundation	2.415%	6/1/50	60	39
Ford Foundation	2.815%	6/1/70	150	96
Ford Motor Co.	9.625%	4/22/30	50	59
Ford Motor Co.	7.450%	7/16/31	60	65
Ford Motor Co.	3.250%	2/12/32	251	209
Ford Motor Co.	6.100%	8/19/32	131	132
Ford Motor Co.	4.750%	1/15/43	149	123
Ford Motor Co.	7.400%	11/1/46	30	33
Ford Motor Co.	5.291%	12/8/46	97	86
Ford Motor Credit Co. LLC	4.134%	8/4/25	250	243
Ford Motor Credit Co. LLC	4.542%	8/1/26	200	194
Ford Motor Credit Co. LLC	2.700%	8/10/26	208	193
Ford Motor Credit Co. LLC	4.271%	1/9/27	200	192
Ford Motor Credit Co. LLC	4.950%	5/28/27	208	203
Ford Motor Credit Co. LLC	4.125%	8/17/27	2,718	2,577
Ford Motor Credit Co. LLC	3.815%	11/2/27	200	187
Ford Motor Credit Co. LLC	7.350%	11/4/27	208	219
Ford Motor Credit Co. LLC	2.900%	2/16/28	200	180
Ford Motor Credit Co. LLC	6.800%	5/12/28	208	217
Ford Motor Credit Co. LLC	6.798%	11/7/28	200	209
Ford Motor Credit Co. LLC	2.900%	2/10/29	200	175
Ford Motor Credit Co. LLC	5.113%	5/3/29	208	202
Ford Motor Credit Co. LLC	7.350%	3/6/30	201	216
Ford Motor Credit Co. LLC	4.000%	11/13/30	260	233
Ford Motor Credit Co. LLC	3.625%	6/17/31	200	172
Ford Motor Credit Co. LLC	7.122%	11/7/33	200	215
Fortune Brands Innovations Inc.	4.000%	6/15/25	233	229
Fortune Brands Innovations Inc.	3.250%	9/15/29	50	46
Fortune Brands Innovations Inc.	5.875%	6/1/33	100	105
General Motors Co.	6.125%	10/1/25	600	608
General Motors Co.	6.800%	10/1/27	100	106
General Motors Co.	5.600%	10/15/32	200	205
General Motors Co.	5.000%	4/1/35	165	158
General Motors Co.	6.600%	4/1/36	250	267
General Motors Co.	5.150%	4/1/38	225	213
General Motors Co.	6.250%	10/2/43	210	215
General Motors Co.	5.200%	4/1/45	230	207
General Motors Co.	5.400%	4/1/48	200	183
General Motors Co.	5.950%	4/1/49	175	172
General Motors Financial Co. Inc.	2.900%	2/26/25	958	930
General Motors Financial Co. Inc.	3.800%	4/7/25	250	245
General Motors Financial Co. Inc.	4.350%	4/9/25	325	320
General Motors Financial Co. Inc.	2.750%	6/20/25	150	144
General Motors Financial Co. Inc.	5.250%	3/1/26	150	150
General Motors Financial Co. Inc.	5.400%	4/6/26	200	201
General Motors Financial Co. Inc.	1.500%	6/10/26	200	183
General Motors Financial Co. Inc.	4.350%	1/17/27	325	319
General Motors Financial Co. Inc.	5.000%	4/9/27	250	250
General Motors Financial Co. Inc.	2.700%	8/20/27	500	461
General Motors Financial Co. Inc.	2.400%	4/10/28	200	180
General Motors Financial Co. Inc.	5.800%	6/23/28	250	257
General Motors Financial Co. Inc.	2.400%	10/15/28	200	178
General Motors Financial Co. Inc.	5.800%	1/7/29	500	512
General Motors Financial Co. Inc.	4.300%	4/6/29	500	482
General Motors Financial Co. Inc.	3.600%	6/21/30	700	636
General Motors Financial Co. Inc.	2.350%	1/8/31	300	248
General Motors Financial Co. Inc.	2.700%	6/10/31	200	168
General Motors Financial Co. Inc.	6.400%	1/9/33	100	107
General Motors Financial Co. Inc.	6.100%	1/7/34	500	514
Genuine Parts Co.	6.875%	11/1/33	75	83
George Washington University	4.126%	9/15/48	150	134
Georgetown University	4.315%	4/1/49	68	60
Georgetown University	2.943%	4/1/50	100	69
Georgetown University	5.215%	10/1/18	59	57
Harley-Davidson Inc.	3.500%	7/28/25	100	97
Harley-Davidson Inc.	4.625%	7/28/45	125	100
Hasbro Inc.	3.900%	11/19/29	350	326
Hasbro Inc.	6.350%	3/15/40	125	130
Hasbro Inc.	5.100%	5/15/44	50	44
Home Depot Inc.	2.700%	4/15/25	200	195
Home Depot Inc.	2.500%	4/15/27	395	373
Home Depot Inc.	2.800%	9/14/27	200	190
Home Depot Inc.	2.950%	6/15/29	600	565
Home Depot Inc.	2.700%	4/15/30	445	407
Home Depot Inc.	1.375%	3/15/31	500	409
Home Depot Inc.	1.875%	9/15/31	200	167
Home Depot Inc.	3.250%	4/15/32	200	185
Home Depot Inc.	4.500%	9/15/32	200	204
Home Depot Inc.	5.875%	12/16/36	825	922
Home Depot Inc.	3.300%	4/15/40	295	245
Home Depot Inc.	5.950%	4/1/41	175	196
Home Depot Inc.	4.200%	4/1/43	200	182
Home Depot Inc.	4.875%	2/15/44	300	298
Home Depot Inc.	4.400%	3/15/45	100	93
Home Depot Inc.	4.250%	4/1/46	330	299
Home Depot Inc.	3.900%	6/15/47	250	215
Home Depot Inc.	4.500%	12/6/48	225	213
Home Depot Inc.	3.350%	4/15/50	375	292
Home Depot Inc.	2.375%	3/15/51	200	127
Home Depot Inc.	2.750%	9/15/51	300	205
Home Depot Inc.	3.625%	4/15/52	500	406
Home Depot Inc.	4.950%	9/15/52	250	253
Honda Motor Co. Ltd.	2.534%	3/10/27	200	189
Honda Motor Co. Ltd.	2.967%	3/10/32	200	183
Howard University	5.209%	10/1/52	50	46
Hyatt Hotels Corp.	4.850%	3/15/26	200	198
Hyatt Hotels Corp.	4.375%	9/15/28	75	73
Hyatt Hotels Corp.	5.750%	4/23/30	200	207
JD.com Inc.	3.875%	4/29/26	200	195
JD.com Inc.	3.375%	1/14/30	200	181
[2] Johns Hopkins University	4.083%	7/1/53	75	66
Johns Hopkins University	4.705%	7/1/32	75	77
Lear Corp.	3.800%	9/15/27	41	40
Lear Corp.	4.250%	5/15/29	150	144
Lear Corp.	3.500%	5/30/30	100	90
Lear Corp.	5.250%	5/15/49	125	116
Leggett & Platt Inc.	3.500%	11/15/27	125	118
Leggett & Platt Inc.	4.400%	3/15/29	75	73
Leggett & Platt Inc.	3.500%	11/15/51	200	144
Leland Stanford Junior University	3.647%	5/1/48	200	172
Lennar Corp.	5.250%	6/1/26	200	201
Lowe's Cos. Inc.	4.400%	9/8/25	150	149
Lowe's Cos. Inc.	3.375%	9/15/25	200	195
Lowe's Cos. Inc.	4.800%	4/1/26	200	200

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Lowe's Cos. Inc.	2.500%	4/15/26	250	238
Lowe's Cos. Inc.	3.100%	5/3/27	350	336
Lowe's Cos. Inc.	1.300%	4/15/28	260	228
Lowe's Cos. Inc.	1.700%	9/15/28	200	177
Lowe's Cos. Inc.	6.500%	3/15/29	67	73
Lowe's Cos. Inc.	3.650%	4/5/29	300	289
Lowe's Cos. Inc.	4.500%	4/15/30	250	249
Lowe's Cos. Inc.	1.700%	10/15/30	300	249
Lowe's Cos. Inc.	2.625%	4/1/31	500	438
Lowe's Cos. Inc.	3.750%	4/1/32	500	468
Lowe's Cos. Inc.	5.000%	4/15/33	250	255
Lowe's Cos. Inc.	5.150%	7/1/33	200	206
Lowe's Cos. Inc.	2.800%	9/15/41	200	146
Lowe's Cos. Inc.	4.250%	9/15/44	28	23
Lowe's Cos. Inc.	3.700%	4/15/46	250	198
Lowe's Cos. Inc.	4.050%	5/3/47	300	247
Lowe's Cos. Inc.	3.000%	10/15/50	500	341
Lowe's Cos. Inc.	4.250%	4/1/52	300	254
Lowe's Cos. Inc.	5.625%	4/15/53	200	211
Lowe's Cos. Inc.	5.750%	7/1/53	200	212
Lowe's Cos. Inc.	4.450%	4/1/62	250	212
Lowe's Cos. Inc.	5.800%	9/15/62	200	211
Lowe's Cos. Inc.	5.850%	4/1/63	200	210
Magna International Inc.	4.150%	10/1/25	100	99
Magna International Inc.	2.450%	6/15/30	100	88
Marriott International Inc.	3.750%	3/15/25	175	172
Marriott International Inc.	3.750%	10/1/25	65	63
Marriott International Inc.	3.125%	6/15/26	1,083	1,040
Marriott International Inc.	4.000%	4/15/28	50	48
Marriott International Inc.	4.625%	6/15/30	200	197
Marriott International Inc.	2.850%	4/15/31	300	260
Masco Corp.	3.500%	11/15/27	100	95
Masco Corp.	1.500%	2/15/28	200	175
Masco Corp.	7.750%	8/1/29	24	27
Masco Corp.	2.000%	2/15/31	100	82
Masco Corp.	4.500%	5/15/47	100	86
[2] Massachusetts Institute of Technology	3.959%	7/1/38	125	113
Massachusetts Institute of Technology	2.989%	7/1/50	85	64
Massachusetts Institute of Technology	3.067%	4/1/52	100	76
Massachusetts Institute of Technology	5.600%	7/1/11	130	150
Massachusetts Institute of Technology	4.678%	7/1/14	125	121
Massachusetts Institute of Technology	3.885%	7/1/16	100	79
McDonald's Corp.	3.300%	7/1/25	497	486
McDonald's Corp.	3.700%	1/30/26	300	295
McDonald's Corp.	3.500%	3/1/27	200	195
McDonald's Corp.	3.500%	7/1/27	315	306
McDonald's Corp.	3.800%	4/1/28	350	341
McDonald's Corp.	4.800%	8/14/28	200	204
McDonald's Corp.	2.625%	9/1/29	200	183
McDonald's Corp.	2.125%	3/1/30	200	175
McDonald's Corp.	3.600%	7/1/30	200	190
McDonald's Corp.	4.700%	12/9/35	200	197
McDonald's Corp.	6.300%	10/15/37	150	170
McDonald's Corp.	6.300%	3/1/38	100	114
McDonald's Corp.	5.700%	2/1/39	100	108
McDonald's Corp.	3.700%	2/15/42	25	21
McDonald's Corp.	3.625%	5/1/43	100	83
McDonald's Corp.	4.600%	5/26/45	210	198
McDonald's Corp.	4.875%	12/9/45	300	296
McDonald's Corp.	4.450%	3/1/47	250	230
McDonald's Corp.	4.450%	9/1/48	150	139
McDonald's Corp.	3.625%	9/1/49	200	161
McDonald's Corp.	4.200%	4/1/50	200	178
MDC Holdings Inc.	2.500%	1/15/31	100	82
MDC Holdings Inc.	6.000%	1/15/43	100	93
Mercedes-Benz Finance North America LLC	8.500%	1/18/31	250	313
Mohawk Industries Inc.	3.625%	5/15/30	125	116
NIKE Inc.	2.400%	3/27/25	225	219
NIKE Inc.	2.375%	11/1/26	200	190
NIKE Inc.	2.750%	3/27/27	200	191
NIKE Inc.	2.850%	3/27/30	200	184
NIKE Inc.	3.625%	5/1/43	125	108
NIKE Inc.	3.875%	11/1/45	225	198
NIKE Inc.	3.375%	3/27/50	300	246
[2] Northwestern University	4.643%	12/1/44	75	72
[2] Northwestern University	2.640%	12/1/50	50	35
[2] Northwestern University	3.662%	12/1/57	75	61
NVR Inc.	3.000%	5/15/30	200	178
O'Reilly Automotive Inc.	5.750%	11/20/26	200	205
O'Reilly Automotive Inc.	3.600%	9/1/27	325	313
O'Reilly Automotive Inc.	1.750%	3/15/31	500	407
President and Fellows of Harvard College	4.875%	10/15/40	225	228
President and Fellows of Harvard College	3.150%	7/15/46	100	78
President and Fellows of Harvard College	3.745%	11/15/52	100	87
PulteGroup Inc.	5.500%	3/1/26	200	203
PulteGroup Inc.	6.375%	5/15/33	300	328
Ralph Lauren Corp.	3.750%	9/15/25	50	49
Ralph Lauren Corp.	2.950%	6/15/30	200	182
Rockefeller Foundation	2.492%	10/1/50	250	166
Ross Stores Inc.	4.600%	4/15/25	200	198
Ross Stores Inc.	1.875%	4/15/31	200	165
Sands China Ltd.	5.375%	8/8/25	400	394
Sands China Ltd.	4.300%	1/8/26	200	192
Sands China Ltd.	2.550%	3/8/27	200	181
Sands China Ltd.	5.650%	8/8/28	400	395
Sands China Ltd.	4.625%	6/18/30	200	182
Starbucks Corp.	2.450%	6/15/26	200	190
Starbucks Corp.	3.500%	3/1/28	100	96
Starbucks Corp.	4.000%	11/15/28	200	197
Starbucks Corp.	3.550%	8/15/29	200	193
Starbucks Corp.	2.250%	3/12/30	450	395
Starbucks Corp.	2.550%	11/15/30	550	486
Starbucks Corp.	4.300%	6/15/45	50	45
Starbucks Corp.	3.750%	12/1/47	125	101
Starbucks Corp.	4.500%	11/15/48	200	183
Starbucks Corp.	3.350%	3/12/50	100	75
Starbucks Corp.	3.500%	11/15/50	300	233
Tapestry Inc.	7.050%	11/27/25	200	205
Tapestry Inc.	7.000%	11/27/26	200	208
Tapestry Inc.	4.125%	7/15/27	23	22
Tapestry Inc.	7.350%	11/27/28	200	210
Tapestry Inc.	3.050%	3/15/32	200	162
TJX Cos. Inc.	2.250%	9/15/26	350	332
Toll Brothers Finance Corp.	4.350%	2/15/28	250	244
Toyota Motor Corp.	1.339%	3/25/26	500	466
Toyota Motor Corp.	2.760%	7/2/29	100	94
Toyota Motor Credit Corp.	1.450%	1/13/25	200	193
Toyota Motor Credit Corp.	1.800%	2/13/25	250	242
Toyota Motor Credit Corp.	3.400%	4/14/25	125	123
Toyota Motor Credit Corp.	5.600%	9/11/25	200	203
Toyota Motor Credit Corp.	4.450%	5/18/26	144	144
Toyota Motor Credit Corp.	1.125%	6/18/26	200	185
Toyota Motor Credit Corp.	5.400%	11/20/26	200	205
Toyota Motor Credit Corp.	3.200%	1/11/27	200	193
Toyota Motor Credit Corp.	1.900%	1/13/27	80	74
Toyota Motor Credit Corp.	1.150%	8/13/27	500	447
Toyota Motor Credit Corp.	4.550%	9/20/27	250	252
Toyota Motor Credit Corp.	3.050%	1/11/28	100	95
Toyota Motor Credit Corp.	1.900%	4/6/28	200	182
Toyota Motor Credit Corp.	5.250%	9/11/28	200	207
Toyota Motor Credit Corp.	3.650%	1/8/29	530	517
Toyota Motor Credit Corp.	2.150%	2/13/30	150	132
Toyota Motor Credit Corp.	3.375%	4/1/30	400	376
Toyota Motor Credit Corp.	4.550%	5/17/30	101	102
Toyota Motor Credit Corp.	5.550%	11/20/30	200	211
Toyota Motor Credit Corp.	1.900%	9/12/31	200	167
Tractor Supply Co.	1.750%	11/1/30	200	164
Trustees of Boston College	3.129%	7/1/52	100	73
[2] Trustees of Boston University	4.061%	10/1/48	50	44
Trustees of Princeton University	5.700%	3/1/39	150	167
Trustees of Princeton University	2.516%	7/1/50	150	103
Trustees of Princeton University	4.201%	3/1/52	100	93
Trustees of the University of Pennsylvania	2.396%	10/1/50	200	130
Trustees of the University of Pennsylvania	4.674%	9/1/12	50	46
[2] University of Chicago	2.547%	4/1/50	100	68
University of Chicago	3.000%	10/1/52	50	36
[2] University of Chicago	4.003%	10/1/53	100	88
University of Miami	4.063%	4/1/52	100	85
[2] University of Notre Dame du Lac	3.438%	2/15/45	100	81
University of Notre Dame du Lac	3.394%	2/15/48	125	101
[2] University of Southern California	3.028%	10/1/39	100	83
[2] University of Southern California	3.841%	10/1/47	100	85
University of Southern California	2.945%	10/1/51	200	142
University of Southern California	5.250%	10/1/11	100	103
VF Corp.	2.400%	4/23/25	200	191
VF Corp.	2.950%	4/23/30	200	167

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Washington University	3.524%	4/15/54	100	81
Washington University	4.349%	4/15/22	50	42
Whirlpool Corp.	3.700%	5/1/25	75	73
Whirlpool Corp.	4.750%	2/26/29	150	149
Whirlpool Corp.	5.500%	3/1/33	100	102
Whirlpool Corp.	4.500%	6/1/46	100	85
Whirlpool Corp.	4.600%	5/15/50	75	63
[2] William Marsh Rice University	3.574%	5/15/45	150	125
Yale University	0.873%	4/15/25	100	95
Yale University	1.482%	4/15/30	100	83
Yale University	2.402%	4/15/50	100	66
				75,408
Consumer Staples (1.7%)				
Ahold Finance USA LLC	6.875%	5/1/29	100	111
Altria Group Inc.	2.350%	5/6/25	150	145
Altria Group Inc.	5.800%	2/14/39	120	123
Altria Group Inc.	3.400%	2/4/41	500	367
Altria Group Inc.	4.250%	8/9/42	275	224
Altria Group Inc.	4.500%	5/2/43	125	104
Altria Group Inc.	5.375%	1/31/44	350	346
Altria Group Inc.	3.875%	9/16/46	425	320
Altria Group Inc.	5.950%	2/14/49	155	158
Altria Group Inc.	3.700%	2/4/51	750	530
Altria Group Inc.	6.200%	2/14/59	70	74
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	3.650%	2/1/26	311	305
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	4.700%	2/1/36	1,195	1,193
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	4.900%	2/1/46	2,130	2,101
Anheuser-Busch InBev Finance Inc.	4.700%	2/1/36	100	100
Anheuser-Busch InBev Finance Inc.	4.625%	2/1/44	450	429
Anheuser-Busch InBev Finance Inc.	4.900%	2/1/46	475	463
Anheuser-Busch InBev Worldwide Inc.	4.000%	4/13/28	500	494
Anheuser-Busch InBev Worldwide Inc.	4.750%	1/23/29	465	473
Anheuser-Busch InBev Worldwide Inc.	3.500%	6/1/30	1,000	953
Anheuser-Busch InBev Worldwide Inc.	4.375%	4/15/38	275	261
Anheuser-Busch InBev Worldwide Inc.	8.200%	1/15/39	150	200
Anheuser-Busch InBev Worldwide Inc.	5.450%	1/23/39	125	132
Anheuser-Busch InBev Worldwide Inc.	4.950%	1/15/42	325	326
Anheuser-Busch InBev Worldwide Inc.	4.600%	4/15/48	117	111
Anheuser-Busch InBev Worldwide Inc.	4.439%	10/6/48	601	555
Anheuser-Busch InBev Worldwide Inc.	5.550%	1/23/49	600	647
Anheuser-Busch InBev Worldwide Inc.	4.750%	4/15/58	175	167
Anheuser-Busch InBev Worldwide Inc.	5.800%	1/23/59	155	174
Archer-Daniels-Midland Co.	2.500%	8/11/26	200	190
Archer-Daniels-Midland Co.	5.935%	10/1/32	80	88
Archer-Daniels-Midland Co.	5.375%	9/15/35	95	102
Archer-Daniels-Midland Co.	3.750%	9/15/47	50	41
Archer-Daniels-Midland Co.	4.500%	3/15/49	125	117
Archer-Daniels-Midland Co.	2.700%	9/15/51	200	135
BAT Capital Corp.	4.700%	4/2/27	330	327
BAT Capital Corp.	3.557%	8/15/27	231	221
BAT Capital Corp.	2.259%	3/25/28	500	447
BAT Capital Corp.	6.343%	8/2/30	200	210
BAT Capital Corp.	2.726%	3/25/31	500	419
BAT Capital Corp.	7.750%	10/19/32	100	113
BAT Capital Corp.	6.421%	8/2/33	200	209
BAT Capital Corp.	4.390%	8/15/37	525	440
BAT Capital Corp.	4.540%	8/15/47	575	442
BAT Capital Corp.	4.758%	9/6/49	250	198
BAT Capital Corp.	3.984%	9/25/50	300	212
BAT Capital Corp.	5.650%	3/16/52	200	181
BAT International Finance plc	5.931%	2/2/29	200	208
Brown-Forman Corp.	3.500%	4/15/25	81	80
Brown-Forman Corp.	4.750%	4/15/33	200	204
Brown-Forman Corp.	4.500%	7/15/45	100	93
Bunge Ltd. Finance Corp.	3.750%	9/25/27	200	193
Bunge Ltd. Finance Corp.	2.750%	5/14/31	350	305
Campbell Soup Co.	3.950%	3/15/25	200	197
Campbell Soup Co.	3.300%	3/19/25	125	122
Campbell Soup Co.	4.150%	3/15/28	175	171
Campbell Soup Co.	4.800%	3/15/48	135	123
Campbell Soup Co.	3.125%	4/24/50	100	69
Church & Dwight Co. Inc.	3.150%	8/1/27	100	96
Church & Dwight Co. Inc.	3.950%	8/1/47	75	63
Clorox Co.	3.100%	10/1/27	50	47
Clorox Co.	3.900%	5/15/28	50	48
Clorox Co.	1.800%	5/15/30	50	42
Coca-Cola Co.	3.375%	3/25/27	200	195
Coca-Cola Co.	2.900%	5/25/27	559	535
Coca-Cola Co.	1.000%	3/15/28	500	441
Coca-Cola Co.	2.125%	9/6/29	125	113
Coca-Cola Co.	3.450%	3/25/30	250	240
Coca-Cola Co.	1.375%	3/15/31	500	413
Coca-Cola Co.	4.125%	3/25/40	100	93
Coca-Cola Co.	2.500%	6/1/40	200	151
Coca-Cola Co.	2.875%	5/5/41	500	397
Coca-Cola Co.	4.200%	3/25/50	175	163
Coca-Cola Co.	2.600%	6/1/50	300	207
Coca-Cola Co.	2.750%	6/1/60	325	225
Coca-Cola Consolidated Inc.	3.800%	11/25/25	125	122
Coca-Cola Femsa SAB de CV	2.750%	1/22/30	200	180
Coca-Cola Femsa SAB de CV	5.250%	11/26/43	150	151
Colgate-Palmolive Co.	3.100%	8/15/27	250	241
Colgate-Palmolive Co.	4.000%	8/15/45	150	139
Conagra Brands Inc.	4.600%	11/1/25	150	149
Conagra Brands Inc.	7.000%	10/1/28	75	81
Conagra Brands Inc.	8.250%	9/15/30	50	58
Conagra Brands Inc.	5.300%	11/1/38	100	98
Constellation Brands Inc.	4.400%	11/15/25	100	99
Constellation Brands Inc.	3.700%	12/6/26	425	414
Constellation Brands Inc.	3.500%	5/9/27	150	145
Constellation Brands Inc.	3.600%	2/15/28	175	168
Constellation Brands Inc.	4.650%	11/15/28	75	75
Constellation Brands Inc.	3.150%	8/1/29	225	209
Constellation Brands Inc.	2.875%	5/1/30	356	319
Constellation Brands Inc.	2.250%	8/1/31	200	168
Constellation Brands Inc.	5.250%	11/15/48	225	223
Constellation Brands Inc.	3.750%	5/1/50	125	100
Costco Wholesale Corp.	3.000%	5/18/27	100	96
Costco Wholesale Corp.	1.375%	6/20/27	250	227
Costco Wholesale Corp.	1.600%	4/20/30	1,900	1,628
Costco Wholesale Corp.	1.750%	4/20/32	200	166
Delhaize America LLC	9.000%	4/15/31	100	119
Diageo Capital plc	1.375%	9/29/25	200	189
Diageo Capital plc	5.300%	10/24/27	250	258
Diageo Capital plc	2.000%	4/29/30	200	173
Diageo Capital plc	2.125%	4/29/32	200	167
Diageo Capital plc	5.875%	9/30/36	50	55
Diageo Capital plc	3.875%	4/29/43	250	218
Dollar General Corp.	4.150%	11/1/25	105	103
Dollar General Corp.	3.875%	4/15/27	150	145
Dollar General Corp.	4.125%	5/1/28	150	147
Dollar General Corp.	5.200%	7/5/28	200	203
Dollar General Corp.	3.500%	4/3/30	100	92
Dollar General Corp.	5.450%	7/5/33	200	204
Dollar General Corp.	4.125%	4/3/50	350	278
Dollar Tree Inc.	4.000%	5/15/25	200	196
Dollar Tree Inc.	4.200%	5/15/28	300	294
Estee Lauder Cos. Inc.	3.150%	3/15/27	367	352
Estee Lauder Cos. Inc.	2.375%	12/1/29	125	111
Estee Lauder Cos. Inc.	4.650%	5/15/33	200	201
Estee Lauder Cos. Inc.	6.000%	5/15/37	75	83
Estee Lauder Cos. Inc.	4.375%	6/15/45	100	91
Estee Lauder Cos. Inc.	4.150%	3/15/47	100	86
Estee Lauder Cos. Inc.	3.125%	12/1/49	125	91
Flowers Foods Inc.	3.500%	10/1/26	75	72
Fomento Economico Mexicano SAB de CV	4.375%	5/10/43	100	88
Fomento Economico Mexicano SAB de CV	3.500%	1/16/50	200	152
General Mills Inc.	4.200%	4/17/28	225	222
General Mills Inc.	2.875%	4/15/30	150	136
General Mills Inc.	2.250%	10/14/31	250	210
General Mills Inc.	4.950%	3/29/33	200	203
Haleon US Capital LLC	3.375%	3/24/27	250	241
Haleon US Capital LLC	3.375%	3/24/29	250	237
Haleon US Capital LLC	3.625%	3/24/32	1,000	923
Hershey Co.	3.200%	8/21/25	65	64
Hershey Co.	2.300%	8/15/26	100	95
Hershey Co.	2.450%	11/15/29	130	118
Hershey Co.	3.125%	11/15/49	150	114

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Hormel Foods Corp.	1.800%	6/11/30	200	170
Hormel Foods Corp.	3.050%	6/3/51	200	145
Ingredion Inc.	3.200%	10/1/26	100	96
Ingredion Inc.	2.900%	6/1/30	175	156
J M Smucker Co.	3.500%	3/15/25	175	172
J M Smucker Co.	3.375%	12/15/27	150	143
J M Smucker Co.	5.900%	11/15/28	75	79
J M Smucker Co.	2.375%	3/15/30	100	86
J M Smucker Co.	2.125%	3/15/32	100	81
J M Smucker Co.	6.200%	11/15/33	200	218
J M Smucker Co.	4.250%	3/15/35	100	93
J M Smucker Co.	6.500%	11/15/43	130	145
J M Smucker Co.	4.375%	3/15/45	125	110
J M Smucker Co.	6.500%	11/15/53	200	231
[5] JBS USA LUX SA / JBS USA Food Co. / JBS Luxembourg SARL	6.750%	3/15/34	198	208
[5] JBS USA LUX SA / JBS USA Food Co. / JBS Luxembourg SARL	7.250%	11/15/53	122	133
JBS USA LUX SA / JBS USA Food Co. / JBS USA Finance Inc.	5.500%	1/15/30	500	490
JBS USA LUX SA / JBS USA Food Co. / JBS USA Finance Inc.	5.750%	4/1/33	700	691
JBS USA LUX SA / JBS USA Food Co. / JBS USA Finance Inc.	4.375%	2/2/52	400	297
JBS USA LUX SA / JBS USA Food Co. / JBS USA Finance Inc.	6.500%	12/1/52	200	200
Kellanova	3.250%	4/1/26	125	121
Kellanova	3.400%	11/15/27	125	120
Kellanova	4.300%	5/15/28	100	99
Kellanova	7.450%	4/1/31	125	143
Kenvue Inc.	5.050%	3/22/28	200	205
Kenvue Inc.	4.900%	3/22/33	200	206
Kenvue Inc.	5.100%	3/22/43	200	208
Kenvue Inc.	5.050%	3/22/53	200	207
Keurig Dr Pepper Inc.	4.417%	5/25/25	66	65
Keurig Dr Pepper Inc.	3.400%	11/15/25	100	97
Keurig Dr Pepper Inc.	2.550%	9/15/26	75	71
Keurig Dr Pepper Inc.	3.430%	6/15/27	100	96
Keurig Dr Pepper Inc.	3.950%	4/15/29	250	244
Keurig Dr Pepper Inc.	3.200%	5/1/30	150	138
Keurig Dr Pepper Inc.	2.250%	3/15/31	250	214
Keurig Dr Pepper Inc.	4.050%	4/15/32	250	241
Keurig Dr Pepper Inc.	4.500%	11/15/45	200	181
Keurig Dr Pepper Inc.	4.420%	12/15/46	125	111
Keurig Dr Pepper Inc.	3.800%	5/1/50	150	122
Keurig Dr Pepper Inc.	4.500%	4/15/52	250	229
Kimberly-Clark Corp.	3.050%	8/15/25	50	49
Kimberly-Clark Corp.	2.750%	2/15/26	100	97
Kimberly-Clark Corp.	1.050%	9/15/27	500	446
Kimberly-Clark Corp.	3.950%	11/1/28	50	49
Kimberly-Clark Corp.	3.200%	4/25/29	150	142
Kimberly-Clark Corp.	3.100%	3/26/30	155	145
Kimberly-Clark Corp.	2.000%	11/2/31	250	211
Kimberly-Clark Corp.	6.625%	8/1/37	250	298
Kimberly-Clark Corp.	5.300%	3/1/41	25	26
Kimberly-Clark Corp.	3.200%	7/30/46	175	134
Koninklijke Ahold Delhaize NV	5.700%	10/1/40	37	38
Kraft Heinz Foods Co.	3.000%	6/1/26	350	336
Kraft Heinz Foods Co.	3.750%	4/1/30	200	191
Kraft Heinz Foods Co.	4.250%	3/1/31	200	196
Kraft Heinz Foods Co.	6.875%	1/26/39	100	116
Kraft Heinz Foods Co.	6.500%	2/9/40	250	281
Kraft Heinz Foods Co.	5.200%	7/15/45	800	784
Kraft Heinz Foods Co.	4.375%	6/1/46	450	394
Kraft Heinz Foods Co.	4.875%	10/1/49	350	332
Kraft Heinz Foods Co.	5.500%	6/1/50	250	258
Kroger Co.	3.500%	2/1/26	160	156
Kroger Co.	2.650%	10/15/26	140	132
Kroger Co.	3.700%	8/1/27	100	97
Kroger Co.	7.700%	6/1/29	50	57
Kroger Co.	8.000%	9/15/29	125	143
Kroger Co.	2.200%	5/1/30	100	86
Kroger Co.	7.500%	4/1/31	100	115
Kroger Co.	5.400%	7/15/40	50	49
Kroger Co.	5.000%	4/15/42	125	117
Kroger Co.	5.150%	8/1/43	100	96
Kroger Co.	4.450%	2/1/47	150	133
Kroger Co.	4.650%	1/15/48	225	202
Kroger Co.	3.950%	1/15/50	175	143
McCormick & Co. Inc.	3.400%	8/15/27	150	143
McCormick & Co. Inc.	2.500%	4/15/30	250	219
Mead Johnson Nutrition Co.	4.125%	11/15/25	355	350
Mead Johnson Nutrition Co.	5.900%	11/1/39	100	106
Mead Johnson Nutrition Co.	4.600%	6/1/44	150	141
Molson Coors Beverage Co.	3.000%	7/15/26	375	359
Molson Coors Beverage Co.	5.000%	5/1/42	200	193
Molson Coors Beverage Co.	4.200%	7/15/46	375	320
Mondelez International Inc.	1.500%	5/4/25	100	95
Mondelez International Inc.	2.625%	3/17/27	200	189
Mondelez International Inc.	2.750%	4/13/30	115	104
Mondelez International Inc.	1.875%	10/15/32	500	407
Mondelez International Inc.	2.625%	9/4/50	250	168
PepsiCo Inc.	2.250%	3/19/25	265	258
PepsiCo Inc.	2.750%	4/30/25	200	195
PepsiCo Inc.	3.500%	7/17/25	452	445
PepsiCo Inc.	2.375%	10/6/26	225	214
PepsiCo Inc.	2.625%	3/19/27	100	95
PepsiCo Inc.	3.000%	10/15/27	325	312
PepsiCo Inc.	4.450%	5/15/28	200	204
PepsiCo Inc.	2.625%	7/29/29	200	184
PepsiCo Inc.	2.750%	3/19/30	345	317
PepsiCo Inc.	1.625%	5/1/30	200	170
PepsiCo Inc.	1.400%	2/25/31	200	165
PepsiCo Inc.	3.500%	3/19/40	175	149
PepsiCo Inc.	2.625%	10/21/41	200	151
PepsiCo Inc.	3.600%	8/13/42	100	85
PepsiCo Inc.	4.450%	4/14/46	300	289
PepsiCo Inc.	3.450%	10/6/46	300	248
PepsiCo Inc.	4.000%	5/2/47	100	89
PepsiCo Inc.	3.375%	7/29/49	240	192
PepsiCo Inc.	2.875%	10/15/49	325	239
PepsiCo Inc.	3.875%	3/19/60	150	130
Philip Morris International Inc.	3.375%	8/11/25	150	146
Philip Morris International Inc.	5.000%	11/17/25	200	201
Philip Morris International Inc.	2.750%	2/25/26	305	292
Philip Morris International Inc.	5.125%	11/17/27	200	204
Philip Morris International Inc.	3.125%	3/2/28	100	94
Philip Morris International Inc.	3.375%	8/15/29	250	234
Philip Morris International Inc.	5.625%	11/17/29	200	210
Philip Morris International Inc.	5.125%	2/15/30	200	204
Philip Morris International Inc.	2.100%	5/1/30	150	129
Philip Morris International Inc.	5.500%	9/7/30	244	253
Philip Morris International Inc.	1.750%	11/1/30	500	412
Philip Morris International Inc.	5.750%	11/17/32	700	735
Philip Morris International Inc.	5.375%	2/15/33	200	205
Philip Morris International Inc.	5.625%	9/7/33	114	119
Philip Morris International Inc.	6.375%	5/16/38	200	224
Philip Morris International Inc.	4.375%	11/15/41	500	444
Philip Morris International Inc.	4.500%	3/20/42	125	112
Philip Morris International Inc.	3.875%	8/21/42	25	21
Pilgrim's Pride Corp.	3.500%	3/1/32	500	424
Procter & Gamble Co.	0.550%	10/29/25	300	280
Procter & Gamble Co.	2.800%	3/25/27	500	479
Procter & Gamble Co.	3.000%	3/25/30	500	468
Procter & Gamble Co.	1.200%	10/29/30	300	248
Procter & Gamble Co.	5.550%	3/5/37	150	168
Procter & Gamble Co.	3.550%	3/25/40	188	168
Procter & Gamble Co.	3.500%	10/25/47	169	144
Reynolds American Inc.	4.450%	6/12/25	326	322
Reynolds American Inc.	5.700%	8/15/35	175	173
Reynolds American Inc.	7.250%	6/15/37	100	109
Reynolds American Inc.	6.150%	9/15/43	75	75
Reynolds American Inc.	5.850%	8/15/45	450	424
Sysco Corp.	3.750%	10/1/25	75	73
Sysco Corp.	3.300%	7/15/26	250	242
Sysco Corp.	3.250%	7/15/27	175	167
Sysco Corp.	5.750%	1/17/29	100	104
Sysco Corp.	2.400%	2/15/30	100	88
Sysco Corp.	5.950%	4/1/30	166	177
Sysco Corp.	6.000%	1/17/34	100	108
Sysco Corp.	6.600%	4/1/40	175	197
Sysco Corp.	4.500%	4/1/46	200	178
Sysco Corp.	4.450%	3/15/48	100	88
Sysco Corp.	6.600%	4/1/50	250	293
Sysco Corp.	3.150%	12/14/51	250	179
Target Corp.	2.250%	4/15/25	200	194
Target Corp.	2.500%	4/15/26	175	169
Target Corp.	1.950%	1/15/27	100	93
Target Corp.	3.375%	4/15/29	200	193
Target Corp.	2.650%	9/15/30	250	224
Target Corp.	4.500%	9/15/32	200	202
Target Corp.	6.500%	10/15/37	103	120
Target Corp.	7.000%	1/15/38	125	152
Target Corp.	3.900%	11/15/47	300	260
Target Corp.	4.800%	1/15/53	250	248
Tyson Foods Inc.	4.000%	3/1/26	100	98
Tyson Foods Inc.	3.550%	6/2/27	275	262

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Tyson Foods Inc.	4.350%	3/1/29	280	272
Tyson Foods Inc.	5.150%	8/15/44	200	184
Tyson Foods Inc.	5.100%	9/28/48	275	250
Unilever Capital Corp.	3.375%	3/22/25	100	98
Unilever Capital Corp.	3.100%	7/30/25	225	221
Unilever Capital Corp.	2.000%	7/28/26	125	118
Unilever Capital Corp.	4.875%	9/8/28	200	206
Unilever Capital Corp.	1.375%	9/14/30	300	249
Unilever Capital Corp.	1.750%	8/12/31	500	416
Unilever Capital Corp.	5.900%	11/15/32	200	223
Unilever Capital Corp.	5.000%	12/8/33	200	208
Walmart Inc.	2.650%	12/15/24	200	196
Walmart Inc.	3.550%	6/26/25	309	305
Walmart Inc.	3.900%	9/9/25	225	223
Walmart Inc.	4.000%	4/15/26	100	99
Walmart Inc.	3.050%	7/8/26	250	243
Walmart Inc.	1.050%	9/17/26	100	92
Walmart Inc.	3.900%	4/15/28	200	198
Walmart Inc.	3.700%	6/26/28	450	444
Walmart Inc.	3.250%	7/8/29	300	288
Walmart Inc.	2.375%	9/24/29	175	159
Walmart Inc.	1.800%	9/22/31	100	85
Walmart Inc.	4.150%	9/9/32	250	250
Walmart Inc.	4.100%	4/15/33	250	247
Walmart Inc.	5.250%	9/1/35	192	210
Walmart Inc.	6.200%	4/15/38	315	371
Walmart Inc.	3.950%	6/28/38	275	262
Walmart Inc.	5.000%	10/25/40	100	106
Walmart Inc.	4.000%	4/11/43	274	249
Walmart Inc.	3.625%	12/15/47	265	225
Walmart Inc.	4.050%	6/29/48	375	343
Walmart Inc.	2.650%	9/22/51	200	140
Walmart Inc.	4.500%	9/9/52	200	195
Walmart Inc.	4.500%	4/15/53	250	244
				72,384
Energy (1.9%)				
Apache Corp.	4.375%	10/15/28	44	42
Apache Corp.	4.250%	1/15/30	90	85
Apache Corp.	6.000%	1/15/37	77	76
Apache Corp.	5.100%	9/1/40	233	200
Apache Corp.	5.250%	2/1/42	65	55
Apache Corp.	4.750%	4/15/43	75	59
Apache Corp.	5.350%	7/1/49	68	57
Baker Hughes Holdings LLC	5.125%	9/15/40	175	177
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc.	2.061%	12/15/26	200	187
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc.	3.337%	12/15/27	200	191
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc.	3.138%	11/7/29	250	232
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc.	4.080%	12/15/47	275	233
Boardwalk Pipelines LP	5.950%	6/1/26	200	203
Boardwalk Pipelines LP	4.450%	7/15/27	100	98
BP Capital Markets America Inc.	3.410%	2/11/26	100	98
BP Capital Markets America Inc.	3.119%	5/4/26	550	532
BP Capital Markets America Inc.	3.017%	1/16/27	400	383
BP Capital Markets America Inc.	4.234%	11/6/28	225	224
BP Capital Markets America Inc.	3.633%	4/6/30	350	335
BP Capital Markets America Inc.	2.721%	1/12/32	200	174
BP Capital Markets America Inc.	4.812%	2/13/33	400	404
BP Capital Markets America Inc.	4.893%	9/11/33	300	305
BP Capital Markets America Inc.	3.060%	6/17/41	300	232
BP Capital Markets America Inc.	3.000%	2/24/50	450	319
BP Capital Markets America Inc.	2.772%	11/10/50	300	201
BP Capital Markets America Inc.	2.939%	6/4/51	500	347
BP Capital Markets America Inc.	3.001%	3/17/52	300	211
BP Capital Markets America Inc.	3.379%	2/8/61	400	290
BP Capital Markets plc	3.279%	9/19/27	200	192
Burlington Resources LLC	7.400%	12/1/31	175	204
Canadian Natural Resources Ltd.	3.850%	6/1/27	500	486
Canadian Natural Resources Ltd.	2.950%	7/15/30	100	88
Canadian Natural Resources Ltd.	6.450%	6/30/33	125	134
Canadian Natural Resources Ltd.	5.850%	2/1/35	100	102
Canadian Natural Resources Ltd.	6.250%	3/15/38	300	314
Canadian Natural Resources Ltd.	4.950%	6/1/47	140	127
Cenovus Energy Inc.	4.250%	4/15/27	100	98
Cenovus Energy Inc.	2.650%	1/15/32	100	83
Cenovus Energy Inc.	5.250%	6/15/37	38	36
Cenovus Energy Inc.	6.750%	11/15/39	39	43
Cenovus Energy Inc.	5.400%	6/15/47	119	113
Cenovus Energy Inc.	3.750%	2/15/52	150	111
Cheniere Corpus Christi Holdings LLC	5.875%	3/31/25	225	226
Cheniere Corpus Christi Holdings LLC	5.125%	6/30/27	525	527
Cheniere Corpus Christi Holdings LLC	3.700%	11/15/29	300	284
Cheniere Corpus Christi Holdings LLC	2.742%	12/31/39	100	80
Cheniere Energy Inc.	4.625%	10/15/28	252	246
Cheniere Energy Partners LP	4.500%	10/1/29	275	263
Cheniere Energy Partners LP	4.000%	3/1/31	146	133
Cheniere Energy Partners LP	3.250%	1/31/32	350	298
Cheniere Energy Partners LP	5.950%	6/30/33	247	254
Chevron Corp.	1.554%	5/11/25	300	288
Chevron Corp.	2.236%	5/11/30	500	443
Chevron USA Inc.	1.018%	8/12/27	500	445
Chevron USA Inc.	3.850%	1/15/28	100	99
Chevron USA Inc.	3.250%	10/15/29	200	190
Chevron USA Inc.	5.250%	11/15/43	175	184
Chevron USA Inc.	2.343%	8/12/50	200	128
CNOOC Finance 2013 Ltd.	4.250%	5/9/43	400	359
CNOOC Finance 2013 Ltd.	3.300%	9/30/49	200	150
CNOOC Finance 2015 USA LLC	4.375%	5/2/28	200	199
CNOOC Petroleum North America ULC	5.875%	3/10/35	200	211
CNOOC Petroleum North America ULC	6.400%	5/15/37	225	249
Columbia Pipeline Group Inc.	4.500%	6/1/25	300	296
Columbia Pipeline Group Inc.	5.800%	6/1/45	100	100
ConocoPhillips	4.300%	8/15/28	46	45
ConocoPhillips	2.400%	2/15/31	300	256
ConocoPhillips	5.900%	5/15/38	450	484
ConocoPhillips	6.500%	2/1/39	100	116
ConocoPhillips	4.875%	10/1/47	100	97
ConocoPhillips Co.	6.950%	4/15/29	262	292
ConocoPhillips Co.	5.050%	9/15/33	200	206
ConocoPhillips Co.	3.758%	3/15/42	88	74
ConocoPhillips Co.	4.300%	11/15/44	275	246
ConocoPhillips Co.	3.800%	3/15/52	100	81
ConocoPhillips Co.	5.300%	5/15/53	178	183
ConocoPhillips Co.	5.550%	3/15/54	175	186
ConocoPhillips Co.	4.025%	3/15/62	300	244
ConocoPhillips Co.	5.700%	9/15/63	125	135
Continental Resources Inc.	4.375%	1/15/28	200	194
Continental Resources Inc.	4.900%	6/1/44	50	40
Coterra Energy Inc.	3.900%	5/15/27	200	193
DCP Midstream Operating LP	5.625%	7/15/27	75	77
DCP Midstream Operating LP	3.250%	2/15/32	181	157
Devon Energy Corp.	5.850%	12/15/25	100	101
Devon Energy Corp.	5.250%	10/15/27	100	101
Devon Energy Corp.	5.875%	6/15/28	130	131
Devon Energy Corp.	4.500%	1/15/30	130	125
Devon Energy Corp.	7.875%	9/30/31	160	186
Devon Energy Corp.	7.950%	4/15/32	163	190
Devon Energy Corp.	5.000%	6/15/45	150	133
Diamondback Energy Inc.	3.250%	12/1/26	100	97
Diamondback Energy Inc.	3.500%	12/1/29	200	186
Diamondback Energy Inc.	3.125%	3/24/31	200	178
Diamondback Energy Inc.	4.400%	3/24/51	200	166
Diamondback Energy Inc.	4.250%	3/15/52	100	81
Diamondback Energy Inc.	6.250%	3/15/53	200	214
Eastern Gas Transmission & Storage Inc.	3.000%	11/15/29	100	90
Eastern Gas Transmission & Storage Inc.	4.600%	12/15/44	200	171
Enbridge Energy Partners LP	5.875%	10/15/25	150	152
Enbridge Energy Partners LP	7.500%	4/15/38	150	175
Enbridge Energy Partners LP	5.500%	9/15/40	125	123
Enbridge Inc.	2.500%	1/15/25	100	97
Enbridge Inc.	1.600%	10/4/26	200	183
Enbridge Inc.	5.900%	11/15/26	125	128
Enbridge Inc.	3.700%	7/15/27	150	145
Enbridge Inc.	6.000%	11/15/28	125	131
Enbridge Inc.	3.125%	11/15/29	200	183
Enbridge Inc.	6.200%	11/15/30	125	134
Enbridge Inc.	5.700%	3/8/33	350	364
Enbridge Inc.	2.500%	8/1/33	200	164
Enbridge Inc.	4.500%	6/10/44	100	86
Enbridge Inc.	4.000%	11/15/49	100	80
Enbridge Inc.	3.400%	8/1/51	200	146
Enbridge Inc.	6.700%	11/15/53	215	251
Energy Transfer LP	4.050%	3/15/25	700	689
Energy Transfer LP	4.750%	1/15/26	500	497
Energy Transfer LP	4.400%	3/15/27	150	147

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Energy Transfer LP	5.500%	6/1/27	300	304
Energy Transfer LP	5.550%	2/15/28	200	204
Energy Transfer LP	4.950%	5/15/28	200	199
Energy Transfer LP	5.250%	4/15/29	425	428
Energy Transfer LP	3.750%	5/15/30	250	232
Energy Transfer LP	5.750%	2/15/33	200	207
Energy Transfer LP	6.550%	12/1/33	500	543
Energy Transfer LP	6.625%	10/15/36	225	242
Energy Transfer LP	5.800%	6/15/38	150	151
Energy Transfer LP	6.050%	6/1/41	100	101
Energy Transfer LP	6.500%	2/1/42	275	291
Energy Transfer LP	4.950%	1/15/43	175	153
Energy Transfer LP	5.300%	4/1/44	300	277
Energy Transfer LP	5.000%	5/15/44	100	88
Energy Transfer LP	5.350%	5/15/45	100	93
Energy Transfer LP	6.125%	12/15/45	200	202
Energy Transfer LP	5.300%	4/15/47	200	184
Energy Transfer LP	5.400%	10/1/47	275	257
Energy Transfer LP	6.000%	6/15/48	300	303
Energy Transfer LP	6.250%	4/15/49	320	332
Energy Transfer LP	5.000%	5/15/50	500	447
Enterprise Products Operating LLC	3.750%	2/15/25	150	148
Enterprise Products Operating LLC	5.050%	1/10/26	200	202
Enterprise Products Operating LLC	3.700%	2/15/26	150	148
Enterprise Products Operating LLC	3.950%	2/15/27	100	98
Enterprise Products Operating LLC	3.125%	7/31/29	200	187
Enterprise Products Operating LLC	2.800%	1/31/30	300	272
Enterprise Products Operating LLC	6.875%	3/1/33	175	201
Enterprise Products Operating LLC	7.550%	4/15/38	150	184
Enterprise Products Operating LLC	6.125%	10/15/39	300	328
Enterprise Products Operating LLC	5.950%	2/1/41	175	188
Enterprise Products Operating LLC	4.450%	2/15/43	300	274
Enterprise Products Operating LLC	4.850%	3/15/44	520	500
Enterprise Products Operating LLC	4.900%	5/15/46	425	406
Enterprise Products Operating LLC	4.250%	2/15/48	100	88
Enterprise Products Operating LLC	4.200%	1/31/50	350	305
Enterprise Products Operating LLC	3.200%	2/15/52	300	219
Enterprise Products Operating LLC	3.300%	2/15/53	200	148
Enterprise Products Operating LLC	3.950%	1/31/60	200	163
Enterprise Products Operating LLC	5.250%	8/16/77	100	96
Enterprise Products Operating LLC	5.375%	2/15/78	200	179
EOG Resources Inc.	4.150%	1/15/26	150	149
EOG Resources Inc.	4.375%	4/15/30	200	199
EOG Resources Inc.	4.950%	4/15/50	200	197
EQT Corp.	6.125%	2/1/25	56	56
[5] EQT Corp.	3.125%	5/15/26	150	142
EQT Corp.	3.900%	10/1/27	200	191
EQT Corp.	5.700%	4/1/28	200	203
EQT Corp.	5.000%	1/15/29	200	199
EQT Corp.	7.000%	2/1/30	200	215
Equinor ASA	1.750%	1/22/26	479	453
Equinor ASA	7.250%	9/23/27	250	274
Equinor ASA	3.625%	9/10/28	175	171
Equinor ASA	2.375%	5/22/30	400	357
Equinor ASA	5.100%	8/17/40	125	129
Equinor ASA	4.250%	11/23/41	175	162
Equinor ASA	3.950%	5/15/43	125	110
Equinor ASA	4.800%	11/8/43	175	172
Equinor ASA	3.250%	11/18/49	225	171
Equinor ASA	3.700%	4/6/50	405	334
Exxon Mobil Corp.	2.992%	3/19/25	950	931
Exxon Mobil Corp.	3.043%	3/1/26	300	291
Exxon Mobil Corp.	2.275%	8/16/26	600	571
Exxon Mobil Corp.	2.440%	8/16/29	250	227
Exxon Mobil Corp.	2.610%	10/15/30	650	581
Exxon Mobil Corp.	2.995%	8/16/39	100	80
Exxon Mobil Corp.	4.227%	3/19/40	400	371
Exxon Mobil Corp.	3.567%	3/6/45	235	193
Exxon Mobil Corp.	4.114%	3/1/46	200	178
Exxon Mobil Corp.	4.327%	3/19/50	825	753
Exxon Mobil Corp.	3.452%	4/15/51	500	394
Halliburton Co.	3.800%	11/15/25	8	8
Halliburton Co.	2.920%	3/1/30	200	180
Halliburton Co.	6.700%	9/15/38	345	403
Halliburton Co.	4.500%	11/15/41	100	91
Halliburton Co.	5.000%	11/15/45	500	485
Helmerich & Payne Inc.	2.900%	9/29/31	100	84
Hess Corp.	4.300%	4/1/27	250	248
Hess Corp.	7.125%	3/15/33	100	116
Hess Corp.	5.600%	2/15/41	450	473
HF Sinclair Corp.	5.875%	4/1/26	200	202
Kinder Morgan Energy Partners LP	5.800%	3/15/35	50	51
Kinder Morgan Energy Partners LP	6.500%	2/1/37	250	263
Kinder Morgan Energy Partners LP	6.950%	1/15/38	50	55
Kinder Morgan Energy Partners LP	6.500%	9/1/39	200	211
Kinder Morgan Energy Partners LP	6.550%	9/15/40	250	264
Kinder Morgan Energy Partners LP	5.625%	9/1/41	50	48
Kinder Morgan Energy Partners LP	4.700%	11/1/42	475	408
Kinder Morgan Energy Partners LP	5.000%	3/1/43	75	67
Kinder Morgan Inc.	4.300%	6/1/25	300	296
Kinder Morgan Inc.	1.750%	11/15/26	200	184
Kinder Morgan Inc.	4.300%	3/1/28	200	198
Kinder Morgan Inc.	7.800%	8/1/31	290	332
Kinder Morgan Inc.	7.750%	1/15/32	265	303
Kinder Morgan Inc.	5.300%	12/1/34	175	174
Kinder Morgan Inc.	5.550%	6/1/45	200	193
Kinder Morgan Inc.	5.050%	2/15/46	350	313
Kinder Morgan Inc.	3.600%	2/15/51	200	143
Magellan Midstream Partners LP	3.250%	6/1/30	200	182
Magellan Midstream Partners LP	5.150%	10/15/43	125	117
Magellan Midstream Partners LP	4.250%	9/15/46	200	161
Magellan Midstream Partners LP	4.200%	10/3/47	150	119
Magellan Midstream Partners LP	4.850%	2/1/49	100	89
Marathon Oil Corp.	4.400%	7/15/27	200	195
Marathon Oil Corp.	6.800%	3/15/32	400	433
Marathon Petroleum Corp.	4.700%	5/1/25	300	298
Marathon Petroleum Corp.	5.125%	12/15/26	200	202
Marathon Petroleum Corp.	6.500%	3/1/41	300	323
Marathon Petroleum Corp.	4.500%	4/1/48	260	218
MPLX LP	4.875%	12/1/24	400	397
MPLX LP	4.875%	6/1/25	283	281
MPLX LP	4.125%	3/1/27	300	294
MPLX LP	4.250%	12/1/27	400	391
MPLX LP	4.000%	3/15/28	400	386
MPLX LP	2.650%	8/15/30	500	432
MPLX LP	4.950%	9/1/32	149	146
MPLX LP	5.000%	3/1/33	200	196
MPLX LP	4.500%	4/15/38	400	356
MPLX LP	5.500%	2/15/49	455	441
MPLX LP	4.950%	3/14/52	200	179
MPLX LP	5.650%	3/1/53	200	198
NOV Inc.	3.600%	12/1/29	200	185
NOV Inc.	3.950%	12/1/42	125	96
Occidental Petroleum Corp.	5.875%	9/1/25	107	108
Occidental Petroleum Corp.	5.500%	12/1/25	80	80
Occidental Petroleum Corp.	5.550%	3/15/26	150	151
Occidental Petroleum Corp.	8.500%	7/15/27	86	94
Occidental Petroleum Corp.	6.375%	9/1/28	97	102
Occidental Petroleum Corp.	8.875%	7/15/30	176	206
Occidental Petroleum Corp.	6.625%	9/1/30	255	271
Occidental Petroleum Corp.	6.125%	1/1/31	196	204
Occidental Petroleum Corp.	7.500%	5/1/31	153	172
Occidental Petroleum Corp.	7.875%	9/15/31	85	97
Occidental Petroleum Corp.	6.450%	9/15/36	301	319
Occidental Petroleum Corp.	7.950%	6/15/39	43	50
Occidental Petroleum Corp.	6.200%	3/15/40	128	132
Occidental Petroleum Corp.	6.600%	3/15/46	196	212
Occidental Petroleum Corp.	4.400%	4/15/46	75	61
Occidental Petroleum Corp.	4.200%	3/15/48	53	42
ONEOK Inc.	2.200%	9/15/25	425	404
ONEOK Inc.	5.550%	11/1/26	52	53
ONEOK Inc.	4.550%	7/15/28	200	197
ONEOK Inc.	5.650%	11/1/28	100	103
ONEOK Inc.	4.350%	3/15/29	100	97
ONEOK Inc.	3.400%	9/1/29	245	226
ONEOK Inc.	3.100%	3/15/30	200	180
ONEOK Inc.	6.050%	9/1/33	350	370
ONEOK Inc.	4.950%	7/13/47	200	179
ONEOK Inc.	4.450%	9/1/49	150	126
ONEOK Inc.	4.500%	3/15/50	100	84
ONEOK Inc.	7.150%	1/15/51	150	172
ONEOK Inc.	6.625%	9/1/53	250	280
ONEOK Partners LP	6.650%	10/1/36	300	327
ONEOK Partners LP	6.125%	2/1/41	150	157
Ovintiv Inc.	5.375%	1/1/26	100	100
Ovintiv Inc.	5.650%	5/15/28	100	102
Ovintiv Inc.	7.375%	11/1/31	50	55
Ovintiv Inc.	6.250%	7/15/33	100	103
Ovintiv Inc.	6.500%	8/15/34	150	160
Ovintiv Inc.	6.625%	8/15/37	200	207
Ovintiv Inc.	6.500%	2/1/38	100	103
Ovintiv Inc.	7.100%	7/15/53	75	83
Patterson-UTI Energy Inc.	5.150%	11/15/29	150	143
Patterson-UTI Energy Inc.	7.150%	10/1/33	100	106
[2] Petroleos Mexicanos	2.378%	4/15/25	7	7
Phillips 66	3.850%	4/9/25	300	295

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Phillips 66	3.900%	3/15/28	150	146
Phillips 66	2.150%	12/15/30	100	84
Phillips 66	4.650%	11/15/34	300	292
Phillips 66	4.875%	11/15/44	500	479
Phillips 66	3.300%	3/15/52	200	143
Phillips 66 Co.	3.605%	2/15/25	250	246
Phillips 66 Co.	4.950%	12/1/27	200	202
Phillips 66 Co.	3.750%	3/1/28	50	48
Phillips 66 Co.	3.150%	12/15/29	100	92
Phillips 66 Co.	4.680%	2/15/45	245	223
Pioneer Natural Resources Co.	1.900%	8/15/30	300	255
Pioneer Natural Resources Co.	2.150%	1/15/31	200	170
Plains All American Pipeline LP / PAA Finance Corp.	4.500%	12/15/26	100	99
Plains All American Pipeline LP / PAA Finance Corp.	3.550%	12/15/29	275	253
Plains All American Pipeline LP / PAA Finance Corp.	3.800%	9/15/30	200	184
Plains All American Pipeline LP / PAA Finance Corp.	6.650%	1/15/37	100	107
Plains All American Pipeline LP / PAA Finance Corp.	5.150%	6/1/42	110	100
Plains All American Pipeline LP / PAA Finance Corp.	4.700%	6/15/44	200	167
Plains All American Pipeline LP / PAA Finance Corp.	4.900%	2/15/45	50	43
Sabine Pass Liquefaction LLC	5.625%	3/1/25	400	401
Sabine Pass Liquefaction LLC	5.875%	6/30/26	450	458
Sabine Pass Liquefaction LLC	5.000%	3/15/27	250	251
Sabine Pass Liquefaction LLC	4.200%	3/15/28	300	294
Sabine Pass Liquefaction LLC	4.500%	5/15/30	300	294
Sabine Pass Liquefaction LLC	5.900%	9/15/37	150	159
Schlumberger Investment SA	4.500%	5/15/28	100	101
Schlumberger Investment SA	2.650%	6/26/30	300	270
Schlumberger Investment SA	4.850%	5/15/33	100	102
Shell International Finance BV	3.250%	5/11/25	200	196
Shell International Finance BV	2.875%	5/10/26	500	482
Shell International Finance BV	2.500%	9/12/26	600	571
Shell International Finance BV	3.875%	11/13/28	100	98
Shell International Finance BV	2.375%	11/7/29	550	495
Shell International Finance BV	2.750%	4/6/30	50	46
Shell International Finance BV	4.125%	5/11/35	300	287
Shell International Finance BV	6.375%	12/15/38	475	547
Shell International Finance BV	5.500%	3/25/40	175	187
Shell International Finance BV	2.875%	11/26/41	200	151
Shell International Finance BV	4.550%	8/12/43	300	284
Shell International Finance BV	4.375%	5/11/45	430	395
Shell International Finance BV	4.000%	5/10/46	700	608
Shell International Finance BV	3.125%	11/7/49	500	368
Shell International Finance BV	3.000%	11/26/51	200	143
Spectra Energy Partners LP	3.500%	3/15/25	138	135
Spectra Energy Partners LP	3.375%	10/15/26	205	197
Spectra Energy Partners LP	4.500%	3/15/45	325	279
Suncor Energy Inc.	5.950%	12/1/34	125	131
Suncor Energy Inc.	6.800%	5/15/38	225	246
Suncor Energy Inc.	6.500%	6/15/38	300	321
Suncor Energy Inc.	4.000%	11/15/47	100	79
Suncor Energy Inc.	3.750%	3/4/51	200	150
Targa Resources Corp.	6.150%	3/1/29	175	183
Targa Resources Corp.	4.200%	2/1/33	200	184
Targa Resources Corp.	6.125%	3/15/33	284	300
Targa Resources Corp.	6.500%	3/30/34	175	189
Targa Resources Corp.	4.950%	4/15/52	200	176
Targa Resources Corp.	6.500%	2/15/53	200	217
Targa Resources Partners LP / Targa Resources Partners Finance Corp.	6.500%	7/15/27	100	102
Targa Resources Partners LP / Targa Resources Partners Finance Corp.	5.000%	1/15/28	100	99
Targa Resources Partners LP / Targa Resources Partners Finance Corp.	6.875%	1/15/29	100	103
Targa Resources Partners LP / Targa Resources Partners Finance Corp.	5.500%	3/1/30	200	200
Targa Resources Partners LP / Targa Resources Partners Finance Corp.	4.875%	2/1/31	200	194
Targa Resources Partners LP / Targa Resources Partners Finance Corp.	4.000%	1/15/32	200	182
TC PipeLines LP	3.900%	5/25/27	50	48
Total Capital International SA	3.386%	6/29/60	200	149
Total Energies Capital International SA	2.434%	1/10/25	175	171
Total Energies Capital International SA	3.461%	7/12/49	200	158
Total Energies Capital International SA	3.127%	5/29/50	100	74
TransCanada PipeLines Ltd.	4.250%	5/15/28	250	244
TransCanada PipeLines Ltd.	4.100%	4/15/30	400	381
TransCanada PipeLines Ltd.	2.500%	10/12/31	200	167
TransCanada PipeLines Ltd.	4.625%	3/1/34	300	284
TransCanada PipeLines Ltd.	5.600%	3/31/34	150	152
TransCanada PipeLines Ltd.	5.850%	3/15/36	300	310
TransCanada PipeLines Ltd.	4.750%	5/15/38	300	278
TransCanada PipeLines Ltd.	6.100%	6/1/40	200	211
TransCanada PipeLines Ltd.	4.875%	5/15/48	300	275
Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	100	97
Transcontinental Gas Pipe Line Co. LLC	3.250%	5/15/30	200	182
Transcontinental Gas Pipe Line Co. LLC	4.600%	3/15/48	100	90
Transcontinental Gas Pipe Line Co. LLC	3.950%	5/15/50	100	81
Valero Energy Corp.	4.350%	6/1/28	137	135
Valero Energy Corp.	7.500%	4/15/32	400	462
Valero Energy Corp.	6.625%	6/15/37	300	329
Valero Energy Corp.	4.900%	3/15/45	150	139
Valero Energy Corp.	3.650%	12/1/51	100	73
Valero Energy Partners LP	4.500%	3/15/28	75	74
Western Midstream Operating LP	3.100%	2/1/25	200	195
Western Midstream Operating LP	4.750%	8/15/28	54	53
Western Midstream Operating LP	4.050%	2/1/30	227	213
Western Midstream Operating LP	6.150%	4/1/33	132	137
Western Midstream Operating LP	5.300%	3/1/48	200	175
Western Midstream Operating LP	5.250%	2/1/50	300	268
Williams Cos. Inc.	3.900%	1/15/25	681	670
Williams Cos. Inc.	3.750%	6/15/27	300	289
Williams Cos. Inc.	5.300%	8/15/28	138	141
Williams Cos. Inc.	3.500%	11/15/30	200	183
Williams Cos. Inc.	2.600%	3/15/31	200	171
Williams Cos. Inc.	4.650%	8/15/32	200	195
Williams Cos. Inc.	5.650%	3/15/33	200	209
Williams Cos. Inc.	6.300%	4/15/40	100	107
Williams Cos. Inc.	5.800%	11/15/43	100	101
Williams Cos. Inc.	5.400%	3/4/44	400	390
Williams Cos. Inc.	5.750%	6/24/44	100	101
Williams Cos. Inc.	5.100%	9/15/45	200	189
Williams Cos. Inc.	4.850%	3/1/48	150	136
Williams Cos. Inc.	3.500%	10/15/51	200	147
Williams Cos. Inc.	5.300%	8/15/52	100	97
				82,837
Financials (7.7%)				
ACE Capital Trust II	9.700%	4/1/30	50	59
Aegon Ltd.	5.500%	4/11/48	200	190
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.500%	7/15/25	250	254
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.450%	10/1/25	125	123
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.450%	10/29/26	750	695
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.100%	1/15/27	200	204
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.650%	7/21/27	300	285
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.625%	10/15/27	500	491
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.875%	1/23/28	300	286
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	5.750%	6/6/28	200	205
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.000%	10/29/28	750	685
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.150%	9/30/30	200	211
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.300%	1/30/32	750	653
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.400%	10/29/33	500	430
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.850%	10/29/41	300	243
Affiliated Managers Group Inc.	3.500%	8/1/25	125	121
Affiliated Managers Group Inc.	3.300%	6/15/30	300	267
Aflac Inc.	2.875%	10/15/26	75	71
Aflac Inc.	4.000%	10/15/46	50	41
Aflac Inc.	4.750%	1/15/49	235	221

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Air Lease Corp.	2.300%	2/1/25	200	193
Air Lease Corp.	3.250%	3/1/25	150	146
Air Lease Corp.	3.375%	7/1/25	250	242
Air Lease Corp.	2.200%	1/15/27	200	183
Air Lease Corp.	3.625%	4/1/27	75	72
Air Lease Corp.	3.625%	12/1/27	200	189
Air Lease Corp.	2.100%	9/1/28	500	438
Air Lease Corp.	4.625%	10/1/28	100	98
Air Lease Corp.	3.250%	10/1/29	100	90
Air Lease Corp.	3.000%	2/1/30	225	200
Air Lease Corp.	3.125%	12/1/30	750	657
Air Lease Corp.	2.875%	1/15/32	200	170
Aircastle Ltd.	4.250%	6/15/26	100	97
Alleghany Corp.	3.625%	5/15/30	100	95
Alleghany Corp.	4.900%	9/15/44	100	97
Alleghany Corp.	3.250%	8/15/51	250	189
Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	75	73
Allstate Corp.	1.450%	12/15/30	100	81
Allstate Corp.	5.250%	3/30/33	200	204
Allstate Corp.	5.550%	5/9/35	75	78
Allstate Corp.	4.500%	6/15/43	125	112
Allstate Corp.	4.200%	12/15/46	200	170
Allstate Corp.	3.850%	8/10/49	100	81
Allstate Corp.	6.500%	5/15/67	100	99
Ally Financial Inc.	2.200%	11/2/28	450	385
Ally Financial Inc.	6.992%	6/13/29	200	207
Ally Financial Inc.	8.000%	11/1/31	400	438
American Express Co.	3.625%	12/5/24	241	237
American Express Co.	2.250%	3/4/25	200	194
American Express Co.	4.200%	11/6/25	150	148
American Express Co.	4.900%	2/13/26	230	231
American Express Co.	4.990%	5/1/26	200	200
American Express Co.	3.125%	5/20/26	250	241
American Express Co.	6.338%	10/30/26	200	204
American Express Co.	1.650%	11/4/26	525	485
American Express Co.	2.550%	3/4/27	200	187
American Express Co.	3.300%	5/3/27	350	335
American Express Co.	5.389%	7/28/27	200	202
American Express Co.	5.282%	7/27/29	200	204
American Express Co.	6.489%	10/30/31	200	217
American Express Co.	5.043%	5/1/34	192	192
American Express Co.	4.050%	12/3/42	67	61
American Financial Group Inc.	5.250%	4/2/30	150	150
American Financial Group Inc.	4.500%	6/15/47	110	92
American International Group Inc.	4.200%	4/1/28	120	117
American International Group Inc.	4.250%	3/15/29	30	29
American International Group Inc.	3.400%	6/30/30	120	110
American International Group Inc.	3.875%	1/15/35	100	91
American International Group Inc.	4.700%	7/10/35	45	42
American International Group Inc.	6.250%	5/1/36	475	505
American International Group Inc.	4.500%	7/16/44	350	316
American International Group Inc.	4.750%	4/1/48	200	190
American International Group Inc.	5.750%	4/1/48	125	124
Ameriprise Financial Inc.	3.000%	4/2/25	20	20
Ameriprise Financial Inc.	2.875%	9/15/26	100	96
Ameriprise Financial Inc.	5.150%	5/15/33	200	206
Aon Corp.	8.205%	1/1/27	25	27
Aon Corp.	4.500%	12/15/28	100	99
Aon Corp.	3.750%	5/2/29	90	86
Aon Corp.	2.800%	5/15/30	405	359
Aon Corp.	6.250%	9/30/40	100	108
Aon Corp. / Aon Global Holdings plc	5.350%	2/28/33	225	231
Aon Global Ltd.	3.875%	12/15/25	125	122
Aon Global Ltd.	4.600%	6/14/44	175	157
Aon Global Ltd.	4.750%	5/15/45	100	92
Apollo Global Management Inc.	6.375%	11/15/33	75	81
Arch Capital Finance LLC	4.011%	12/15/26	100	97
Arch Capital Finance LLC	5.031%	12/15/46	100	94
Arch Capital Group Ltd.	7.350%	5/1/34	50	57
Arch Capital Group Ltd.	3.635%	6/30/50	200	153
Arch Capital Group US Inc.	5.144%	11/1/43	50	47
Ares Capital Corp.	4.250%	3/1/25	105	103
Ares Capital Corp.	3.250%	7/15/25	115	110
Ares Capital Corp.	2.150%	7/15/26	500	456
Ares Capital Corp.	7.000%	1/15/27	80	82
Ares Capital Corp.	2.875%	6/15/27	224	205
Arthur J Gallagher & Co.	5.500%	3/2/33	200	204
Arthur J Gallagher & Co.	5.750%	3/2/53	200	205
Assurant Inc.	4.900%	3/27/28	100	99
Assurant Inc.	6.750%	2/15/34	9	10
Assured Guaranty US Holdings Inc.	6.125%	9/15/28	100	105
Athene Holding Ltd.	4.125%	1/12/28	200	191
Athene Holding Ltd.	6.150%	4/3/30	210	217
Athene Holding Ltd.	3.500%	1/15/31	500	440
Athene Holding Ltd.	3.950%	5/25/51	5	4
Australia & New Zealand Banking Group Ltd.	5.375%	7/3/25	200	202
Australia & New Zealand Banking Group Ltd.	5.671%	10/3/25	250	254
Australia & New Zealand Banking Group Ltd.	3.700%	11/16/25	250	245
Australia & New Zealand Banking Group Ltd.	5.088%	12/8/25	250	251
AXA SA	8.600%	12/15/30	112	135
AXIS Specialty Finance LLC	3.900%	7/15/29	50	47
AXIS Specialty Finance LLC	4.900%	1/15/40	50	42
AXIS Specialty Finance plc	4.000%	12/6/27	550	527
Banco Bilbao Vizcaya Argentaria SA	7.883%	11/15/34	200	218
Banco Santander SA	5.147%	8/18/25	200	199
Banco Santander SA	5.179%	11/19/25	250	248
Banco Santander SA	1.849%	3/25/26	1,000	926
Banco Santander SA	4.250%	4/11/27	600	581
Banco Santander SA	5.294%	8/18/27	200	200
Banco Santander SA	6.527%	11/7/27	800	828
Banco Santander SA	3.800%	2/23/28	200	189
Banco Santander SA	4.379%	4/12/28	200	194
Banco Santander SA	6.607%	11/7/28	200	213
Banco Santander SA	2.958%	3/25/31	600	516
Banco Santander SA	6.921%	8/8/33	400	427
Banco Santander SA	6.938%	11/7/33	200	222
Bank of America Corp.	1.530%	12/6/25	1,225	1,177
Bank of America Corp.	3.366%	1/23/26	300	293
Bank of America Corp.	2.015%	2/13/26	1,000	961
Bank of America Corp.	4.450%	3/3/26	475	469
Bank of America Corp.	3.384%	4/2/26	582	566
Bank of America Corp.	3.500%	4/19/26	320	311
Bank of America Corp.	1.319%	6/19/26	500	471
Bank of America Corp.	4.250%	10/22/26	725	712
Bank of America Corp.	1.197%	10/24/26	500	464
Bank of America Corp.	5.080%	1/20/27	275	275
Bank of America Corp.	3.559%	4/23/27	750	722
Bank of America Corp.	1.734%	7/22/27	500	458
Bank of America Corp.	3.248%	10/21/27	750	714
Bank of America Corp.	4.183%	11/25/27	560	545
Bank of America Corp.	3.824%	1/20/28	1,248	1,200
Bank of America Corp.	2.551%	2/4/28	675	625
Bank of America Corp.	3.705%	4/24/28	350	334
Bank of America Corp.	3.593%	7/21/28	800	759
Bank of America Corp.	6.204%	11/10/28	350	365
Bank of America Corp.	3.419%	12/20/28	1,334	1,256
Bank of America Corp.	3.970%	3/5/29	225	215
Bank of America Corp.	5.202%	4/25/29	450	453
Bank of America Corp.	2.087%	6/14/29	1,500	1,323
Bank of America Corp.	4.271%	7/23/29	575	555
Bank of America Corp.	3.974%	2/7/30	150	142
Bank of America Corp.	3.194%	7/23/30	1,125	1,020
Bank of America Corp.	2.884%	10/22/30	300	266
Bank of America Corp.	2.496%	2/13/31	750	645
Bank of America Corp.	2.592%	4/29/31	2,000	1,722
Bank of America Corp.	2.687%	4/22/32	500	422
Bank of America Corp.	2.572%	10/20/32	1,500	1,244
Bank of America Corp.	2.972%	2/4/33	925	786
Bank of America Corp.	5.015%	7/22/33	500	494
Bank of America Corp.	5.288%	4/25/34	450	451
Bank of America Corp.	6.110%	1/29/37	335	358
Bank of America Corp.	3.846%	3/8/37	570	501
Bank of America Corp.	4.244%	4/24/38	300	271
Bank of America Corp.	7.750%	5/14/38	240	292
Bank of America Corp.	4.078%	4/23/40	550	482
Bank of America Corp.	2.676%	6/19/41	1,000	717
Bank of America Corp.	5.875%	2/7/42	300	324
Bank of America Corp.	3.311%	4/22/42	400	312
Bank of America Corp.	5.000%	1/21/44	615	606
Bank of America Corp.	4.875%	4/1/44	300	292
Bank of America Corp.	4.750%	4/21/45	100	91
Bank of America Corp.	4.443%	1/20/48	100	90
Bank of America Corp.	4.330%	3/15/50	250	219
Bank of America Corp.	4.083%	3/20/51	1,500	1,266
Bank of America Corp.	2.831%	10/24/51	500	339
Bank of America Corp.	3.483%	3/13/52	500	386
Bank of America Corp.	2.972%	7/21/52	400	282
Bank of America NA	5.650%	8/18/25	275	279
Bank of America NA	5.526%	8/18/26	275	280
Bank of America NA	6.000%	10/15/36	250	271
Bank of Montreal	5.200%	12/12/24	200	200

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Bank of Montreal	1.500%	1/10/25	200	193
Bank of Montreal	1.850%	5/1/25	457	438
Bank of Montreal	3.700%	6/7/25	200	196
Bank of Montreal	5.920%	9/25/25	200	203
Bank of Montreal	5.300%	6/5/26	200	202
Bank of Montreal	2.650%	3/8/27	200	188
Bank of Montreal	5.203%	2/1/28	200	204
Bank of Montreal	5.717%	9/25/28	200	207
Bank of Montreal	3.803%	12/15/32	500	460
Bank of New York Mellon Corp.	3.250%	9/11/24	84	83
Bank of New York Mellon Corp.	3.000%	2/24/25	547	535
Bank of New York Mellon Corp.	2.800%	5/4/26	576	552
Bank of New York Mellon Corp.	2.450%	8/17/26	408	385
Bank of New York Mellon Corp.	2.050%	1/26/27	120	112
Bank of New York Mellon Corp.	4.947%	4/26/27	200	200
Bank of New York Mellon Corp.	3.250%	5/16/27	150	144
Bank of New York Mellon Corp.	3.442%	2/7/28	150	144
Bank of New York Mellon Corp.	5.802%	10/25/28	200	207
Bank of New York Mellon Corp.	3.000%	10/30/28	200	185
Bank of New York Mellon Corp.	4.543%	2/1/29	200	199
Bank of New York Mellon Corp.	3.300%	8/23/29	100	94
Bank of New York Mellon Corp.	6.317%	10/25/29	200	212
Bank of New York Mellon Corp.	2.500%	1/26/32	80	68
Bank of New York Mellon Corp.	5.834%	10/25/33	200	212
Bank of New York Mellon Corp.	4.706%	2/1/34	200	196
Bank of New York Mellon Corp.	4.967%	4/26/34	1,200	1,195
Bank of Nova Scotia	5.250%	12/6/24	200	200
Bank of Nova Scotia	1.450%	1/10/25	200	193
Bank of Nova Scotia	2.200%	2/3/25	1,875	1,818
Bank of Nova Scotia	3.450%	4/11/25	200	196
Bank of Nova Scotia	5.450%	6/12/25	200	201
Bank of Nova Scotia	4.500%	12/16/25	300	295
Bank of Nova Scotia	2.700%	8/3/26	100	95
Bank of Nova Scotia	1.300%	9/15/26	500	455
Bank of Nova Scotia	1.950%	2/2/27	200	184
Bank of Nova Scotia	5.250%	6/12/28	200	203
Bank of Nova Scotia	2.450%	2/2/32	200	168
Bank of Nova Scotia	5.650%	2/1/34	200	208
Bank of Nova Scotia	4.588%	5/4/37	200	179
Barclays plc	3.650%	3/16/25	350	342
Barclays plc	4.375%	1/12/26	300	296
Barclays plc	2.852%	5/7/26	300	290
Barclays plc	5.200%	5/12/26	610	606
Barclays plc	5.304%	8/9/26	500	498
Barclays plc	7.325%	11/2/26	375	387
Barclays plc	5.829%	5/9/27	350	353
Barclays plc	4.337%	1/10/28	200	194
Barclays plc	4.836%	5/9/28	400	390
Barclays plc	5.501%	8/9/28	325	327
Barclays plc	7.385%	11/2/28	375	401
Barclays plc	4.972%	5/16/29	500	491
Barclays plc	6.490%	9/13/29	326	340
Barclays plc	5.088%	6/20/30	345	334
Barclays plc	2.645%	6/24/31	400	338
Barclays plc	5.746%	8/9/33	325	328
Barclays plc	7.437%	11/2/33	1,125	1,261
Barclays plc	7.119%	6/27/34	270	287
Barclays plc	3.564%	9/23/35	250	215
Barclays plc	5.250%	8/17/45	250	245
Barclays plc	4.950%	1/10/47	200	187
Berkshire Hathaway Finance Corp.	5.750%	1/15/40	140	159
Berkshire Hathaway Finance Corp.	4.400%	5/15/42	195	188
Berkshire Hathaway Finance Corp.	4.200%	8/15/48	750	692
Berkshire Hathaway Finance Corp.	4.250%	1/15/49	180	168
Berkshire Hathaway Finance Corp.	2.850%	10/15/50	725	509
Berkshire Hathaway Finance Corp.	3.850%	3/15/52	534	448
Berkshire Hathaway Inc.	3.125%	3/15/26	725	705
BlackRock Inc.	3.200%	3/15/27	100	97
BlackRock Inc.	3.250%	4/30/29	90	87
BlackRock Inc.	2.400%	4/30/30	380	339
BlackRock Inc.	2.100%	2/25/32	600	502
BlackRock Inc.	4.750%	5/25/33	200	202
Blackstone Private Credit Fund	2.625%	12/15/26	300	272
Blackstone Private Credit Fund	3.250%	3/15/27	400	367
Blackstone Secured Lending Fund	2.750%	9/16/26	500	458
Blue Owl Capital Corp.	3.750%	7/22/25	180	173
Blue Owl Capital Corp.	3.400%	7/15/26	244	227
[5] Blue Owl Credit Income Corp.	7.950%	6/13/28	200	207
[5] BNP Paribas SA	3.052%	1/13/31	50	44
BPCE SA	3.375%	12/2/26	250	242
Brighthouse Financial Inc.	4.700%	6/22/47	173	137
Brookfield Corp.	4.000%	1/15/25	157	155
Brookfield Finance I UK plc / Brookfield Finance Inc.	2.340%	1/30/32	120	96
Brookfield Finance Inc.	4.250%	6/2/26	50	49
Brookfield Finance Inc.	3.900%	1/25/28	125	120
Brookfield Finance Inc.	4.850%	3/29/29	150	149
Brookfield Finance Inc.	4.350%	4/15/30	205	198
Brookfield Finance Inc.	4.700%	9/20/47	185	161
Brookfield Finance LLC / Brookfield Finance Inc.	3.450%	4/15/50	125	87
Brown & Brown Inc.	4.500%	3/15/29	75	73
Brown & Brown Inc.	2.375%	3/15/31	500	410
Canadian Imperial Bank of Commerce	2.250%	1/28/25	120	116
Canadian Imperial Bank of Commerce	3.300%	4/7/25	200	195
Canadian Imperial Bank of Commerce	1.250%	6/22/26	275	252
Canadian Imperial Bank of Commerce	3.450%	4/7/27	200	192
Canadian Imperial Bank of Commerce	3.600%	4/7/32	200	183
Canadian Imperial Bank of Commerce	6.092%	10/3/33	200	213
Capital One Financial Corp.	4.200%	10/29/25	175	172
Capital One Financial Corp.	2.636%	3/3/26	243	233
Capital One Financial Corp.	3.750%	7/28/26	500	479
Capital One Financial Corp.	3.750%	3/9/27	100	96
Capital One Financial Corp.	3.650%	5/11/27	800	763
Capital One Financial Corp.	7.149%	10/29/27	200	208
Capital One Financial Corp.	3.800%	1/31/28	300	285
Capital One Financial Corp.	5.468%	2/1/29	200	200
Capital One Financial Corp.	3.273%	3/1/30	230	205
Capital One Financial Corp.	7.624%	10/30/31	200	219
Capital One Financial Corp.	5.817%	2/1/34	732	729
Capital One Financial Corp.	6.377%	6/8/34	500	515
Cboe Global Markets Inc.	3.650%	1/12/27	110	107
Charles Schwab Corp.	3.625%	4/1/25	384	377
Charles Schwab Corp.	3.850%	5/21/25	25	25
Charles Schwab Corp.	0.900%	3/11/26	300	275
Charles Schwab Corp.	1.150%	5/13/26	500	459
Charles Schwab Corp.	5.875%	8/24/26	180	185
Charles Schwab Corp.	3.200%	3/2/27	250	239
Charles Schwab Corp.	2.450%	3/3/27	245	228
Charles Schwab Corp.	3.300%	4/1/27	125	119
Charles Schwab Corp.	3.200%	1/25/28	100	94
Charles Schwab Corp.	4.000%	2/1/29	125	121
Charles Schwab Corp.	5.643%	5/19/29	220	226
Charles Schwab Corp.	3.250%	5/22/29	100	94
Charles Schwab Corp.	2.750%	10/1/29	50	45
Charles Schwab Corp.	6.196%	11/17/29	220	231
Charles Schwab Corp.	4.625%	3/22/30	50	50
Charles Schwab Corp.	2.300%	5/13/31	500	418
Charles Schwab Corp.	6.136%	8/24/34	235	248
Chubb Corp.	6.000%	5/11/37	125	138
Chubb Corp.	6.500%	5/15/38	95	110
Chubb INA Holdings Inc.	3.150%	3/15/25	250	245
Chubb INA Holdings Inc.	3.350%	5/3/26	355	345
Chubb INA Holdings Inc.	6.700%	5/15/36	200	233
Chubb INA Holdings Inc.	4.150%	3/13/43	100	91
Chubb INA Holdings Inc.	4.350%	11/3/45	350	329
Chubb INA Holdings Inc.	2.850%	12/15/51	100	73
Chubb INA Holdings Inc.	3.050%	12/15/61	200	144
CI Financial Corp.	4.100%	6/15/51	350	206
Cincinnati Financial Corp.	6.920%	5/15/28	100	107
Cincinnati Financial Corp.	6.125%	11/1/34	75	79
Citibank NA	5.864%	9/29/25	250	254
Citibank NA	5.488%	12/4/26	450	458
Citibank NA	5.803%	9/29/28	450	470
Citigroup Inc.	3.875%	3/26/25	350	344
Citigroup Inc.	4.400%	6/10/25	1,716	1,697
Citigroup Inc.	5.500%	9/13/25	75	75
Citigroup Inc.	3.700%	1/12/26	275	269
Citigroup Inc.	2.014%	1/25/26	300	288
Citigroup Inc.	4.600%	3/9/26	275	271
Citigroup Inc.	5.610%	9/29/26	200	201
Citigroup Inc.	3.200%	10/21/26	1,025	978
Citigroup Inc.	4.300%	11/20/26	75	74
Citigroup Inc.	4.450%	9/29/27	1,230	1,202
Citigroup Inc.	3.887%	1/10/28	475	460
Citigroup Inc.	3.070%	2/24/28	1,000	942
Citigroup Inc.	4.658%	5/24/28	350	348
Citigroup Inc.	3.668%	7/24/28	900	858
Citigroup Inc.	4.125%	7/25/28	100	96
Citigroup Inc.	3.520%	10/27/28	580	548

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Citigroup Inc.	3.980%	3/20/30	475	451
Citigroup Inc.	2.976%	11/5/30	300	267
Citigroup Inc.	2.666%	1/29/31	500	434
Citigroup Inc.	4.412%	3/31/31	750	718
Citigroup Inc.	2.572%	6/3/31	500	427
Citigroup Inc.	6.625%	6/15/32	100	109
Citigroup Inc.	2.520%	11/3/32	475	392
Citigroup Inc.	3.057%	1/25/33	230	196
Citigroup Inc.	3.785%	3/17/33	600	540
Citigroup Inc.	4.910%	5/24/33	220	215
Citigroup Inc.	6.270%	11/17/33	500	535
Citigroup Inc.	6.174%	5/25/34	350	363
Citigroup Inc.	6.125%	8/25/36	75	80
Citigroup Inc.	3.878%	1/24/39	225	194
Citigroup Inc.	8.125%	7/15/39	562	725
Citigroup Inc.	5.316%	3/26/41	1,000	1,003
Citigroup Inc.	5.875%	1/30/42	100	106
Citigroup Inc.	5.300%	5/6/44	375	361
Citigroup Inc.	4.650%	7/30/45	200	182
Citigroup Inc.	4.750%	5/18/46	375	336
Citigroup Inc.	4.650%	7/23/48	450	416
Citizens Financial Group Inc.	2.850%	7/27/26	175	163
Citizens Financial Group Inc.	2.500%	2/6/30	200	168
Citizens Financial Group Inc.	4.300%	2/11/31	357	304
Citizens Financial Group Inc.	2.638%	9/30/32	125	96
CME Group Inc.	2.650%	3/15/32	500	444
CME Group Inc.	5.300%	9/15/43	200	213
CNA Financial Corp.	4.500%	3/1/26	125	124
CNA Financial Corp.	3.450%	8/15/27	100	96
CNA Financial Corp.	3.900%	5/1/29	100	96
CNO Financial Group Inc.	5.250%	5/30/25	250	248
Comerica Bank	4.000%	7/27/25	50	48
Comerica Inc.	4.000%	2/1/29	90	85
Commonwealth Bank of Australia	5.316%	3/13/26	265	269
Cooperatieve Rabobank UA	5.000%	1/13/25	250	250
Cooperatieve Rabobank UA	3.375%	5/21/25	666	653
Cooperatieve Rabobank UA	3.750%	7/21/26	475	455
Cooperatieve Rabobank UA	5.500%	10/5/26	250	256
Cooperatieve Rabobank UA	5.250%	5/24/41	100	106
Cooperatieve Rabobank UA	5.750%	12/1/43	250	258
Cooperatieve Rabobank UA	5.250%	8/4/45	350	347
Corebridge Financial Inc.	3.500%	4/4/25	500	488
Corebridge Financial Inc.	3.850%	4/5/29	185	175
Corebridge Financial Inc.	3.900%	4/5/32	500	453
[5] Corebridge Financial Inc.	6.050%	9/15/33	400	418
Corebridge Financial Inc.	5.750%	1/15/34	132	135
Corebridge Financial Inc.	4.350%	4/5/42	100	85
Corebridge Financial Inc.	4.400%	4/5/52	215	180
Credit Suisse AG	3.700%	2/21/25	300	294
Credit Suisse AG	1.250%	8/7/26	255	231
Credit Suisse AG	5.000%	7/9/27	250	250
Credit Suisse AG	7.500%	2/15/28	425	466
Credit Suisse USA Inc.	7.125%	7/15/32	100	114
Deutsche Bank AG	4.500%	4/1/25	200	196
Deutsche Bank AG	4.100%	1/13/26	100	97
Deutsche Bank AG	1.686%	3/19/26	500	465
Deutsche Bank AG	6.119%	7/14/26	1,150	1,162
Deutsche Bank AG	7.146%	7/13/27	500	519
Deutsche Bank AG	2.311%	11/16/27	250	229
Deutsche Bank AG	6.720%	1/18/29	325	340
Deutsche Bank AG	6.819%	11/20/29	1,225	1,289
Deutsche Bank AG	3.729%	1/14/32	250	210
Deutsche Bank AG	4.875%	12/1/32	240	224
Deutsche Bank AG	3.742%	1/7/33	215	176
Deutsche Bank AG	7.079%	2/10/34	200	205
Discover Bank	3.450%	7/27/26	309	292
Discover Bank	4.650%	9/13/28	250	238
Discover Bank	2.700%	2/6/30	100	85
Discover Financial Services	3.750%	3/4/25	183	179
Discover Financial Services	4.500%	1/30/26	428	422
Discover Financial Services	4.100%	2/9/27	250	240
Discover Financial Services	6.700%	11/29/32	250	262
Eaton Vance Corp.	3.500%	4/6/27	100	96
Enstar Finance LLC	5.750%	9/1/40	11	10
Enstar Finance LLC	5.500%	1/15/42	102	87
Enstar Group Ltd.	4.950%	6/1/29	395	385
Equitable Holdings Inc.	7.000%	4/1/28	75	80
Equitable Holdings Inc.	4.350%	4/20/28	279	270
Equitable Holdings Inc.	5.000%	4/20/48	350	326
Everest Reinsurance Holdings Inc.	4.868%	6/1/44	100	92
Everest Reinsurance Holdings Inc.	3.125%	10/15/52	500	343
Fairfax Financial Holdings Ltd.	4.850%	4/17/28	50	49
Fairfax Financial Holdings Ltd.	4.625%	4/29/30	100	96
Fairfax Financial Holdings Ltd.	5.625%	8/16/32	200	200
[5] Fairfax Financial Holdings Ltd.	6.000%	12/7/33	100	103
Fidelity National Financial Inc.	3.400%	6/15/30	100	90
Fidelity National Financial Inc.	2.450%	3/15/31	500	415
Fifth Third Bancorp	2.375%	1/28/25	349	338
Fifth Third Bancorp	2.550%	5/5/27	100	92
Fifth Third Bancorp	1.707%	11/1/27	200	180
Fifth Third Bancorp	3.950%	3/14/28	75	72
Fifth Third Bancorp	6.339%	7/27/29	200	208
Fifth Third Bancorp	4.772%	7/28/30	125	123
Fifth Third Bancorp	8.250%	3/1/38	200	237
Fifth Third Bank NA	3.950%	7/28/25	200	196
Fifth Third Bank NA	3.850%	3/15/26	200	192
Fifth Third Bank NA	2.250%	2/1/27	250	231
First American Financial Corp.	2.400%	8/15/31	200	158
First-Citizens Bank & Trust Co.	6.125%	3/9/28	75	76
Franklin Resources Inc.	2.950%	8/12/51	200	127
FS KKR Capital Corp.	4.125%	2/1/25	100	97
FS KKR Capital Corp.	3.400%	1/15/26	500	473
FS KKR Capital Corp.	3.125%	10/12/28	200	174
GATX Corp.	3.250%	3/30/25	125	122
GATX Corp.	3.250%	9/15/26	50	48
GATX Corp.	3.850%	3/30/27	175	168
GATX Corp.	3.500%	3/15/28	100	94
GATX Corp.	4.550%	11/7/28	150	147
GATX Corp.	4.700%	4/1/29	75	74
GATX Corp.	6.900%	5/1/34	200	221
GATX Corp.	4.500%	3/30/45	50	41
GATX Corp.	3.100%	6/1/51	200	132
Globe Life Inc.	4.550%	9/15/28	80	79
Goldman Sachs Capital I	6.345%	2/15/34	225	236
Goldman Sachs Group Inc.	3.500%	1/23/25	1,332	1,306
Goldman Sachs Group Inc.	3.500%	4/1/25	50	49
Goldman Sachs Group Inc.	3.750%	5/22/25	825	809
Goldman Sachs Group Inc.	4.250%	10/21/25	200	196
Goldman Sachs Group Inc.	3.750%	2/25/26	200	195
Goldman Sachs Group Inc.	3.500%	11/16/26	1,250	1,204
Goldman Sachs Group Inc.	1.093%	12/9/26	500	461
Goldman Sachs Group Inc.	5.950%	1/15/27	400	411
Goldman Sachs Group Inc.	3.850%	1/26/27	350	341
Goldman Sachs Group Inc.	1.542%	9/10/27	200	181
Goldman Sachs Group Inc.	1.948%	10/21/27	1,350	1,235
Goldman Sachs Group Inc.	2.640%	2/24/28	1,008	935
Goldman Sachs Group Inc.	3.615%	3/15/28	495	474
Goldman Sachs Group Inc.	3.691%	6/5/28	625	598
Goldman Sachs Group Inc.	4.482%	8/23/28	475	466
Goldman Sachs Group Inc.	3.814%	4/23/29	450	427
Goldman Sachs Group Inc.	4.223%	5/1/29	475	459
Goldman Sachs Group Inc.	6.484%	10/24/29	450	478
Goldman Sachs Group Inc.	3.800%	3/15/30	1,250	1,175
Goldman Sachs Group Inc.	1.992%	1/27/32	1,550	1,254
Goldman Sachs Group Inc.	2.650%	10/21/32	800	667
Goldman Sachs Group Inc.	3.102%	2/24/33	300	258
Goldman Sachs Group Inc.	6.450%	5/1/36	50	54
Goldman Sachs Group Inc.	6.750%	10/1/37	975	1,075
Goldman Sachs Group Inc.	4.017%	10/31/38	405	354
Goldman Sachs Group Inc.	4.411%	4/23/39	500	453
Goldman Sachs Group Inc.	6.250%	2/1/41	675	752
Goldman Sachs Group Inc.	3.210%	4/22/42	1,030	788
Goldman Sachs Group Inc.	5.150%	5/22/45	475	459
Golub Capital BDC Inc.	2.050%	2/15/27	65	57
Golub Capital BDC Inc.	7.050%	12/5/28	80	84
Hanover Insurance Group Inc.	4.500%	4/15/26	100	98
Hartford Financial Services Group Inc.	2.800%	8/19/29	350	318
Hartford Financial Services Group Inc.	5.950%	10/15/36	50	53
Hartford Financial Services Group Inc.	6.100%	10/1/41	100	107
Hartford Financial Services Group Inc.	4.300%	4/15/43	175	150
Hartford Financial Services Group Inc.	3.600%	8/19/49	125	96
Hartford Financial Services Group Inc.	2.900%	9/15/51	200	134
HSBC Bank USA NA	7.000%	1/15/39	250	290
HSBC Holdings plc	4.250%	8/18/25	150	147
HSBC Holdings plc	4.300%	3/8/26	1,100	1,082
HSBC Holdings plc	2.999%	3/10/26	300	291
HSBC Holdings plc	1.645%	4/18/26	1,000	950
HSBC Holdings plc	3.900%	5/25/26	450	438
HSBC Holdings plc	2.099%	6/4/26	1,700	1,619
HSBC Holdings plc	4.292%	9/12/26	500	490
HSBC Holdings plc	7.336%	11/3/26	250	260

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
HSBC Holdings plc	4.375%	11/23/26	350	342
HSBC Holdings plc	1.589%	5/24/27	500	458
HSBC Holdings plc	5.887%	8/14/27	340	345
HSBC Holdings plc	2.251%	11/22/27	725	666
HSBC Holdings plc	4.041%	3/13/28	400	385
HSBC Holdings plc	5.210%	8/11/28	815	815
HSBC Holdings plc	4.583%	6/19/29	400	388
HSBC Holdings plc	2.206%	8/17/29	500	436
HSBC Holdings plc	4.950%	3/31/30	250	248
HSBC Holdings plc	3.973%	5/22/30	570	533
HSBC Holdings plc	7.625%	5/17/32	100	109
HSBC Holdings plc	2.871%	11/22/32	1,225	1,019
HSBC Holdings plc	7.350%	11/27/32	100	106
HSBC Holdings plc	4.762%	3/29/33	300	280
HSBC Holdings plc	5.402%	8/11/33	275	276
HSBC Holdings plc	8.113%	11/3/33	250	288
HSBC Holdings plc	6.254%	3/9/34	350	371
HSBC Holdings plc	6.547%	6/20/34	200	209
HSBC Holdings plc	7.399%	11/13/34	200	220
HSBC Holdings plc	6.500%	5/2/36	600	625
HSBC Holdings plc	6.500%	9/15/37	50	54
HSBC Holdings plc	6.800%	6/1/38	200	214
HSBC Holdings plc	6.332%	3/9/44	350	378
HSBC Holdings plc	5.250%	3/14/44	750	732
HSBC USA Inc.	5.625%	3/17/25	405	407
Huntington Bancshares Inc.	4.443%	8/4/28	200	194
Huntington Bancshares Inc.	6.208%	8/21/29	205	211
Huntington Bancshares Inc.	2.550%	2/4/30	250	214
Huntington National Bank	4.270%	11/25/26	150	141
Huntington National Bank	4.552%	5/17/28	250	242
Industrial & Commercial Bank of China Ltd.	3.538%	11/8/27	250	241
ING Groep NV	3.869%	3/28/26	200	196
ING Groep NV	3.950%	3/29/27	300	291
ING Groep NV	4.017%	3/28/28	200	195
ING Groep NV	4.550%	10/2/28	200	197
ING Groep NV	4.050%	4/9/29	200	193
Intercontinental Exchange Inc.	3.650%	5/23/25	150	147
Intercontinental Exchange Inc.	3.750%	12/1/25	300	295
Intercontinental Exchange Inc.	3.100%	9/15/27	150	143
Intercontinental Exchange Inc.	4.000%	9/15/27	150	147
Intercontinental Exchange Inc.	3.750%	9/21/28	75	73
Intercontinental Exchange Inc.	4.350%	6/15/29	122	122
Intercontinental Exchange Inc.	2.100%	6/15/30	750	648
Intercontinental Exchange Inc.	4.600%	3/15/33	165	165
Intercontinental Exchange Inc.	2.650%	9/15/40	500	373
Intercontinental Exchange Inc.	4.250%	9/21/48	175	157
Intercontinental Exchange Inc.	3.000%	6/15/50	60	43
Intercontinental Exchange Inc.	4.950%	6/15/52	111	111
Intercontinental Exchange Inc.	3.000%	9/15/60	300	203
Intercontinental Exchange Inc.	5.200%	6/15/62	110	113
Invesco Finance plc	3.750%	1/15/26	170	166
Invesco Finance plc	5.375%	11/30/43	75	74
Jackson Financial Inc.	3.125%	11/23/31	250	210
Janus Henderson US Holdings Inc.	4.875%	8/1/25	75	74
Jefferies Financial Group Inc.	4.850%	1/15/27	200	199
Jefferies Financial Group Inc.	5.875%	7/21/28	200	205
Jefferies Financial Group Inc.	4.150%	1/23/30	300	282
Jefferies Financial Group Inc.	6.250%	1/15/36	75	79
Jefferies Financial Group Inc.	6.500%	1/20/43	75	79
JPMorgan Chase & Co.	3.875%	2/1/24	445	444
JPMorgan Chase & Co.	3.125%	1/23/25	400	392
JPMorgan Chase & Co.	3.900%	7/15/25	362	357
JPMorgan Chase & Co.	1.561%	12/10/25	1,300	1,252
JPMorgan Chase & Co.	5.546%	12/15/25	450	450
JPMorgan Chase & Co.	3.300%	4/1/26	685	663
JPMorgan Chase & Co.	2.083%	4/22/26	500	479
JPMorgan Chase & Co.	3.200%	6/15/26	300	290
JPMorgan Chase & Co.	2.950%	10/1/26	875	834
JPMorgan Chase & Co.	4.125%	12/15/26	450	441
JPMorgan Chase & Co.	3.960%	1/29/27	500	488
JPMorgan Chase & Co.	1.578%	4/22/27	500	461
JPMorgan Chase & Co.	1.470%	9/22/27	500	453
JPMorgan Chase & Co.	3.625%	12/1/27	1,000	959
JPMorgan Chase & Co.	3.782%	2/1/28	625	604
JPMorgan Chase & Co.	3.540%	5/1/28	350	334
JPMorgan Chase & Co.	3.509%	1/23/29	575	544
JPMorgan Chase & Co.	4.005%	4/23/29	300	289
JPMorgan Chase & Co.	2.069%	6/1/29	625	554
JPMorgan Chase & Co.	4.203%	7/23/29	250	243
JPMorgan Chase & Co.	5.299%	7/24/29	515	523
JPMorgan Chase & Co.	6.087%	10/23/29	212	223
JPMorgan Chase & Co.	4.452%	12/5/29	300	294
JPMorgan Chase & Co.	3.702%	5/6/30	300	282
JPMorgan Chase & Co.	4.565%	6/14/30	275	269
JPMorgan Chase & Co.	2.739%	10/15/30	1,500	1,334
JPMorgan Chase & Co.	4.493%	3/24/31	1,050	1,024
JPMorgan Chase & Co.	2.522%	4/22/31	2,000	1,731
JPMorgan Chase & Co.	2.956%	5/13/31	500	440
JPMorgan Chase & Co.	1.764%	11/19/31	500	406
JPMorgan Chase & Co.	2.580%	4/22/32	500	423
JPMorgan Chase & Co.	2.963%	1/25/33	1,000	856
JPMorgan Chase & Co.	5.717%	9/14/33	1,000	1,034
JPMorgan Chase & Co.	5.350%	6/1/34	703	714
JPMorgan Chase & Co.	6.400%	5/15/38	450	516
JPMorgan Chase & Co.	3.882%	7/24/38	500	443
JPMorgan Chase & Co.	5.500%	10/15/40	650	677
JPMorgan Chase & Co.	3.109%	4/22/41	500	386
JPMorgan Chase & Co.	5.600%	7/15/41	275	292
JPMorgan Chase & Co.	5.400%	1/6/42	150	156
JPMorgan Chase & Co.	3.157%	4/22/42	450	349
JPMorgan Chase & Co.	5.625%	8/16/43	300	314
JPMorgan Chase & Co.	4.950%	6/1/45	100	96
JPMorgan Chase & Co.	4.260%	2/22/48	375	333
JPMorgan Chase & Co.	4.032%	7/24/48	500	426
JPMorgan Chase & Co.	3.964%	11/15/48	1,000	841
JPMorgan Chase & Co.	3.897%	1/23/49	400	333
JPMorgan Chase & Co.	3.109%	4/22/51	500	360
JPMorgan Chase & Co.	3.328%	4/22/52	745	559
JPMorgan Chase Bank NA	5.110%	12/8/26	290	293
Kemper Corp.	4.350%	2/15/25	40	39
KeyBank NA	3.300%	6/1/25	403	388
KeyBank NA	4.700%	1/26/26	250	244
KeyBank NA	5.850%	11/15/27	250	250
KeyBank NA	6.950%	2/1/28	250	254
KeyBank NA	5.000%	1/26/33	250	234
KeyCorp	4.150%	10/29/25	150	146
KeyCorp	4.100%	4/30/28	600	565
KeyCorp	2.550%	10/1/29	150	127
Lazard Group LLC	3.750%	2/13/25	50	49
Lazard Group LLC	3.625%	3/1/27	100	94
Lazard Group LLC	4.500%	9/19/28	100	97
Legg Mason Inc.	4.750%	3/15/26	100	100
Legg Mason Inc.	5.625%	1/15/44	120	123
Lincoln National Corp.	3.350%	3/9/25	13	13
Lincoln National Corp.	3.625%	12/12/26	75	73
Lincoln National Corp.	3.800%	3/1/28	100	96
Lincoln National Corp.	3.050%	1/15/30	350	309
Lincoln National Corp.	6.300%	10/9/37	75	79
Lincoln National Corp.	7.000%	6/15/40	160	180
Lloyds Banking Group plc	4.450%	5/8/25	200	198
Lloyds Banking Group plc	4.582%	12/10/25	700	686
Lloyds Banking Group plc	3.511%	3/18/26	200	195
Lloyds Banking Group plc	4.650%	3/24/26	575	565
Lloyds Banking Group plc	4.716%	8/11/26	200	197
Lloyds Banking Group plc	3.750%	1/11/27	436	419
Lloyds Banking Group plc	5.985%	8/7/27	275	280
Lloyds Banking Group plc	3.750%	3/18/28	200	191
Lloyds Banking Group plc	4.375%	3/22/28	250	244
Lloyds Banking Group plc	4.550%	8/16/28	200	197
Lloyds Banking Group plc	3.574%	11/7/28	200	188
Lloyds Banking Group plc	5.871%	3/6/29	200	205
Lloyds Banking Group plc	7.953%	11/15/33	200	229
Lloyds Banking Group plc	5.300%	12/1/45	450	431
Lloyds Banking Group plc	4.344%	1/9/48	275	221
Loews Corp.	6.000%	2/1/35	50	54
Loews Corp.	4.125%	5/15/43	100	89
LPL Holdings Inc.	6.750%	11/17/28	200	213
M&T Bank Corp.	7.413%	10/30/29	200	215
M&T Bank Corp.	5.053%	1/27/34	200	189
Manufacturers & Traders Trust Co.	2.900%	2/6/25	160	155
Manufacturers & Traders Trust Co.	4.650%	1/27/26	250	245
Manufacturers & Traders Trust Co.	4.700%	1/27/28	250	243
Manulife Financial Corp.	4.150%	3/4/26	175	173
Manulife Financial Corp.	4.061%	2/24/32	190	180
Manulife Financial Corp.	5.375%	3/4/46	200	204
Markel Group Inc.	3.500%	11/1/27	50	48
Markel Group Inc.	3.350%	9/17/29	75	69
Markel Group Inc.	4.300%	11/1/47	50	41
Markel Group Inc.	5.000%	5/20/49	150	139
Markel Group Inc.	4.150%	9/17/50	200	163
Marsh & McLennan Cos. Inc.	3.500%	3/10/25	100	98
Marsh & McLennan Cos. Inc.	3.750%	3/14/26	100	98
Marsh & McLennan Cos. Inc.	2.250%	11/15/30	710	613
Marsh & McLennan Cos. Inc.	5.400%	9/15/33	200	211
Marsh & McLennan Cos. Inc.	4.750%	3/15/39	250	243

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Marsh & McLennan Cos. Inc.	4.350%	1/30/47	100	90
Marsh & McLennan Cos. Inc.	4.200%	3/1/48	200	175
Marsh & McLennan Cos. Inc.	5.700%	9/15/53	300	326
Mercury General Corp.	4.400%	3/15/27	75	72
MetLife Inc.	3.000%	3/1/25	250	244
MetLife Inc.	3.600%	11/13/25	400	394
MetLife Inc.	6.500%	12/15/32	175	199
MetLife Inc.	5.375%	7/15/33	200	209
MetLife Inc.	6.375%	6/15/34	100	112
MetLife Inc.	5.875%	2/6/41	590	645
MetLife Inc.	4.125%	8/13/42	175	155
MetLife Inc.	4.875%	11/13/43	355	346
MetLife Inc.	4.721%	12/15/44	63	59
MetLife Inc.	5.250%	1/15/54	200	206
MetLife Inc.	6.400%	12/15/66	210	217
Mitsubishi UFJ Financial Group Inc.	3.777%	3/2/25	250	246
Mitsubishi UFJ Financial Group Inc.	1.412%	7/17/25	2,000	1,889
Mitsubishi UFJ Financial Group Inc.	5.719%	2/20/26	500	502
Mitsubishi UFJ Financial Group Inc.	3.850%	3/1/26	525	513
Mitsubishi UFJ Financial Group Inc.	5.541%	4/17/26	225	226
Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	250	236
Mitsubishi UFJ Financial Group Inc.	3.677%	2/22/27	500	485
Mitsubishi UFJ Financial Group Inc.	1.538%	7/20/27	400	366
Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	250	238
Mitsubishi UFJ Financial Group Inc.	2.341%	1/19/28	400	370
Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	200	195
Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	200	194
Mitsubishi UFJ Financial Group Inc.	5.354%	9/13/28	200	203
Mitsubishi UFJ Financial Group Inc.	3.741%	3/7/29	200	191
Mitsubishi UFJ Financial Group Inc.	5.242%	4/19/29	225	228
Mitsubishi UFJ Financial Group Inc.	3.195%	7/18/29	175	161
Mitsubishi UFJ Financial Group Inc.	2.559%	2/25/30	50	44
Mitsubishi UFJ Financial Group Inc.	2.048%	7/17/30	500	420
Mitsubishi UFJ Financial Group Inc.	2.852%	1/19/33	400	343
Mitsubishi UFJ Financial Group Inc.	4.315%	4/19/33	200	191
Mitsubishi UFJ Financial Group Inc.	5.133%	7/20/33	500	508
Mitsubishi UFJ Financial Group Inc.	5.406%	4/19/34	1,034	1,066
Mitsubishi UFJ Financial Group Inc.	4.286%	7/26/38	50	47
Mitsubishi UFJ Financial Group Inc.	3.751%	7/18/39	200	175
Mizuho Financial Group Inc.	3.663%	2/28/27	250	241
Mizuho Financial Group Inc.	1.554%	7/9/27	200	183
Mizuho Financial Group Inc.	4.018%	3/5/28	325	315
Mizuho Financial Group Inc.	5.778%	7/6/29	225	232
Mizuho Financial Group Inc.	4.254%	9/11/29	400	387
Mizuho Financial Group Inc.	3.153%	7/16/30	500	450
Mizuho Financial Group Inc.	2.869%	9/13/30	100	88
Mizuho Financial Group Inc.	2.172%	5/22/32	500	407
Mizuho Financial Group Inc.	5.748%	7/6/34	780	809
Morgan Stanley	4.000%	7/23/25	330	325
Morgan Stanley	5.000%	11/24/25	650	649
Morgan Stanley	3.875%	1/27/26	225	220
Morgan Stanley	2.188%	4/28/26	1,000	960
Morgan Stanley	3.125%	7/27/26	700	670
Morgan Stanley	6.250%	8/9/26	1,796	1,852
Morgan Stanley	4.350%	9/8/26	966	949
Morgan Stanley	6.138%	10/16/26	500	509
Morgan Stanley	0.985%	12/10/26	500	460
Morgan Stanley	3.625%	1/20/27	250	243
Morgan Stanley	5.050%	1/28/27	350	350
Morgan Stanley	3.950%	4/23/27	325	315
Morgan Stanley	1.593%	5/4/27	525	484
Morgan Stanley	2.475%	1/21/28	500	464
Morgan Stanley	4.210%	4/20/28	200	195
[4] Morgan Stanley	3.591%	7/22/28	935	892
Morgan Stanley	6.296%	10/18/28	500	524
Morgan Stanley	3.772%	1/24/29	575	548
Morgan Stanley	5.123%	2/1/29	350	351
Morgan Stanley	5.164%	4/20/29	450	452
Morgan Stanley	5.449%	7/20/29	350	357
Morgan Stanley	6.407%	11/1/29	350	371
Morgan Stanley	4.431%	1/23/30	550	536
Morgan Stanley	2.699%	1/22/31	1,750	1,533
Morgan Stanley	3.622%	4/1/31	600	553
Morgan Stanley	1.794%	2/13/32	500	399
Morgan Stanley	7.250%	4/1/32	150	177
Morgan Stanley	1.928%	4/28/32	200	161
Morgan Stanley	2.239%	7/21/32	500	409
Morgan Stanley	2.511%	10/20/32	600	498
Morgan Stanley	2.943%	1/21/33	500	425
Morgan Stanley	6.342%	10/18/33	750	808
Morgan Stanley	5.250%	4/21/34	450	450
Morgan Stanley	6.627%	11/1/34	350	388
Morgan Stanley	5.297%	4/20/37	350	340
Morgan Stanley	5.948%	1/19/38	350	354
[4] Morgan Stanley	3.971%	7/22/38	375	329
Morgan Stanley	4.457%	4/22/39	250	230
Morgan Stanley	3.217%	4/22/42	325	251
Morgan Stanley	6.375%	7/24/42	600	695
Morgan Stanley	4.300%	1/27/45	650	587
Morgan Stanley	2.802%	1/25/52	940	627
Morgan Stanley Bank NA	5.479%	7/16/25	350	353
Morgan Stanley Bank NA	4.754%	4/21/26	275	275
Morgan Stanley Bank NA	5.882%	10/30/26	275	283
Nasdaq Inc.	5.650%	6/28/25	500	505
Nasdaq Inc.	3.850%	6/30/26	100	98
Nasdaq Inc.	5.350%	6/28/28	200	206
Nasdaq Inc.	1.650%	1/15/31	250	203
Nasdaq Inc.	5.550%	2/15/34	200	208
Nasdaq Inc.	2.500%	12/21/40	200	139
Nasdaq Inc.	3.250%	4/28/50	35	25
Nasdaq Inc.	3.950%	3/7/52	200	159
Nasdaq Inc.	5.950%	8/15/53	200	215
Nasdaq Inc.	6.100%	6/28/63	200	217
National Australia Bank Ltd.	5.200%	5/13/25	500	503
National Australia Bank Ltd.	3.375%	1/14/26	100	97
National Australia Bank Ltd.	2.500%	7/12/26	200	190
National Australia Bank Ltd.	4.944%	1/12/28	250	253
National Australia Bank Ltd.	4.900%	6/13/28	500	505
National Bank of Canada	5.250%	1/17/25	250	250
National Bank of Canada	5.600%	12/18/28	250	257
Natwest Group plc	5.076%	1/27/30	200	197
Natwest Group plc	4.445%	5/8/30	700	670
Natwest Group plc	6.016%	3/2/34	200	210
NatWest Group plc	7.472%	11/10/26	200	207
NatWest Group plc	5.847%	3/2/27	200	202
NatWest Group plc	5.516%	9/30/28	200	201
NatWest Group plc	4.892%	5/18/29	1,000	983
NatWest Group plc	5.808%	9/13/29	200	205
Nomura Holdings Inc.	2.648%	1/16/25	170	165
Nomura Holdings Inc.	5.099%	7/3/25	225	224
Nomura Holdings Inc.	1.851%	7/16/25	300	284
Nomura Holdings Inc.	2.329%	1/22/27	200	183
Nomura Holdings Inc.	5.386%	7/6/27	200	201
Nomura Holdings Inc.	2.172%	7/14/28	200	176
Nomura Holdings Inc.	5.605%	7/6/29	225	230
Nomura Holdings Inc.	3.103%	1/16/30	400	354
Nomura Holdings Inc.	2.679%	7/16/30	250	213
Nomura Holdings Inc.	2.608%	7/14/31	200	166
Northern Trust Corp.	3.950%	10/30/25	150	148
Northern Trust Corp.	4.000%	5/10/27	200	197
Northern Trust Corp.	3.650%	8/3/28	100	97
Northern Trust Corp.	3.375%	5/8/32	50	46
Oaktree Specialty Lending Corp.	3.500%	2/25/25	40	39
Old Republic International Corp.	3.875%	8/26/26	100	96
Old Republic International Corp.	3.850%	6/11/51	200	147
ORIX Corp.	3.250%	12/4/24	75	73
ORIX Corp.	3.700%	7/18/27	200	193
Owl Rock Capital Corp.	4.000%	3/30/25	47	46
Owl Rock Capital Corp.	2.625%	1/15/27	200	180
PartnerRe Finance B LLC	3.700%	7/2/29	95	90
PartnerRe Finance B LLC	4.500%	10/1/50	100	86
PNC Bank NA	2.950%	2/23/25	293	285
PNC Bank NA	3.250%	6/1/25	169	165
PNC Bank NA	3.100%	10/25/27	250	235
PNC Bank NA	3.250%	1/22/28	150	141
PNC Bank NA	4.050%	7/26/28	250	241
PNC Bank NA	2.700%	10/22/29	150	132
PNC Financial Services Group Inc.	5.812%	6/12/26	200	201
PNC Financial Services Group Inc.	4.758%	1/26/27	200	198
PNC Financial Services Group Inc.	3.150%	5/19/27	450	427
PNC Financial Services Group Inc.	6.615%	10/20/27	200	208
PNC Financial Services Group Inc.	3.450%	4/23/29	500	474
PNC Financial Services Group Inc.	5.582%	6/12/29	200	204
PNC Financial Services Group Inc.	2.550%	1/22/30	425	372
PNC Financial Services Group Inc.	4.626%	6/6/33	200	188
PNC Financial Services Group Inc.	6.037%	10/28/33	255	267
PNC Financial Services Group Inc.	5.068%	1/24/34	200	196
PNC Financial Services Group Inc.	5.939%	8/18/34	90	94
PNC Financial Services Group Inc.	6.875%	10/20/34	430	478
Principal Financial Group Inc.	3.400%	5/15/25	128	125
Principal Financial Group Inc.	3.100%	11/15/26	100	95
Principal Financial Group Inc.	4.625%	9/15/42	50	46
Principal Financial Group Inc.	4.350%	5/15/43	150	133
Principal Financial Group Inc.	4.300%	11/15/46	195	165
Progressive Corp.	2.450%	1/15/27	150	141
Progressive Corp.	6.625%	3/1/29	125	137

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Progressive Corp.	4.950%	6/15/33	100	103
Progressive Corp.	4.350%	4/25/44	50	45
Progressive Corp.	4.125%	4/15/47	290	256
Progressive Corp.	4.200%	3/15/48	115	103
Progressive Corp.	3.950%	3/26/50	180	153
Progressive Corp.	3.700%	3/15/52	100	81
Prospect Capital Corp.	3.364%	11/15/26	200	180
Prudential Financial Inc.	3.878%	3/27/28	163	159
Prudential Financial Inc.	5.750%	7/15/33	100	109
Prudential Financial Inc.	5.700%	12/14/36	125	135
Prudential Financial Inc.	6.625%	12/1/37	65	75
Prudential Financial Inc.	3.000%	3/10/40	50	39
Prudential Financial Inc.	6.625%	6/21/40	65	74
Prudential Financial Inc.	5.100%	8/15/43	50	47
Prudential Financial Inc.	4.600%	5/15/44	525	489
Prudential Financial Inc.	5.375%	5/15/45	250	247
Prudential Financial Inc.	3.905%	12/7/47	182	149
Prudential Financial Inc.	5.700%	9/15/48	250	243
Prudential Financial Inc.	3.935%	12/7/49	363	299
Prudential Financial Inc.	4.350%	2/25/50	210	186
Prudential Financial Inc.	3.700%	10/1/50	200	173
Prudential Financial Inc.	5.125%	3/1/52	250	235
Prudential Funding Asia plc	3.125%	4/14/30	200	180
Raymond James Financial Inc.	4.650%	4/1/30	55	55
Raymond James Financial Inc.	4.950%	7/15/46	210	196
Raymond James Financial Inc.	3.750%	4/1/51	250	189
Regions Bank	6.450%	6/26/37	250	254
Regions Financial Corp.	2.250%	5/18/25	100	95
Regions Financial Corp.	1.800%	8/12/28	120	103
Reinsurance Group of America Inc.	3.900%	5/15/29	50	48
Reinsurance Group of America Inc.	6.000%	9/15/33	100	105
RenaissanceRe Finance Inc.	3.700%	4/1/25	10	10
RenaissanceRe Finance Inc.	3.450%	7/1/27	75	71
RenaissanceRe Holdings Ltd.	3.600%	4/15/29	75	70
RenaissanceRe Holdings Ltd.	5.750%	6/5/33	132	133
Royal Bank of Canada	1.600%	1/21/25	100	96
Royal Bank of Canada	3.375%	4/14/25	200	196
Royal Bank of Canada	4.950%	4/25/25	200	200
Royal Bank of Canada	4.875%	1/12/26	200	201
Royal Bank of Canada	4.650%	1/27/26	898	891
Royal Bank of Canada	1.200%	4/27/26	200	185
Royal Bank of Canada	1.400%	11/2/26	500	457
Royal Bank of Canada	2.050%	1/21/27	100	93
Royal Bank of Canada	3.625%	5/4/27	200	193
Royal Bank of Canada	4.240%	8/3/27	200	198
Royal Bank of Canada	6.000%	11/1/27	200	210
Royal Bank of Canada	4.900%	1/12/28	200	202
Royal Bank of Canada	2.300%	11/3/31	500	422
Royal Bank of Canada	3.875%	5/4/32	200	188
Royal Bank of Canada	5.000%	2/1/33	465	473
Royal Bank of Canada	5.000%	5/2/33	200	204
Santander Holdings USA Inc.	4.500%	7/17/25	1,125	1,113
Santander Holdings USA Inc.	3.244%	10/5/26	400	379
Santander Holdings USA Inc.	4.400%	7/13/27	250	243
Santander Holdings USA Inc.	2.490%	1/6/28	200	183
Santander Holdings USA Inc.	6.499%	3/9/29	200	207
Santander UK Group Holdings plc	1.532%	8/21/26	600	560
Santander UK Group Holdings plc	1.673%	6/14/27	400	364
Santander UK Group Holdings plc	3.823%	11/3/28	200	188
Santander UK Group Holdings plc	6.534%	1/10/29	415	430
Selective Insurance Group Inc.	5.375%	3/1/49	50	48
State Street Corp.	3.300%	12/16/24	227	223
State Street Corp.	3.550%	8/18/25	200	196
State Street Corp.	5.104%	5/18/26	500	500
State Street Corp.	2.650%	5/19/26	125	119
State Street Corp.	5.272%	8/3/26	215	218
State Street Corp.	5.684%	11/21/29	200	207
State Street Corp.	4.141%	12/3/29	200	194
State Street Corp.	2.400%	1/24/30	150	134
State Street Corp.	4.821%	1/26/34	130	128
State Street Corp.	5.159%	5/18/34	500	504
State Street Corp.	3.031%	11/1/34	125	112
Sumitomo Mitsui Financial Group Inc.	2.348%	1/15/25	320	311
Sumitomo Mitsui Financial Group Inc.	1.474%	7/8/25	1,500	1,420
Sumitomo Mitsui Financial Group Inc.	0.948%	1/12/26	200	184
Sumitomo Mitsui Financial Group Inc.	3.784%	3/9/26	150	146
Sumitomo Mitsui Financial Group Inc.	5.880%	7/13/26	200	205
Sumitomo Mitsui Financial Group Inc.	2.632%	7/14/26	125	119
Sumitomo Mitsui Financial Group Inc.	3.010%	10/19/26	175	167
Sumitomo Mitsui Financial Group Inc.	3.446%	1/11/27	200	192
Sumitomo Mitsui Financial Group Inc.	3.364%	7/12/27	700	666
Sumitomo Mitsui Financial Group Inc.	3.544%	1/17/28	300	286
Sumitomo Mitsui Financial Group Inc.	3.944%	7/19/28	100	96
Sumitomo Mitsui Financial Group Inc.	1.902%	9/17/28	500	438
Sumitomo Mitsui Financial Group Inc.	3.040%	7/16/29	475	434
Sumitomo Mitsui Financial Group Inc.	3.202%	9/17/29	150	136
Sumitomo Mitsui Financial Group Inc.	2.750%	1/15/30	1,870	1,654
Sumitomo Mitsui Financial Group Inc.	1.710%	1/12/31	200	162
Sumitomo Mitsui Financial Group Inc.	5.766%	1/13/33	295	312
Sumitomo Mitsui Financial Group Inc.	5.776%	7/13/33	200	212
Sumitomo Mitsui Financial Group Inc.	2.296%	1/12/41	200	138
Sumitomo Mitsui Financial Group Inc.	6.184%	7/13/43	200	223
Synchrony Financial	4.500%	7/23/25	426	416
Synchrony Financial	3.700%	8/4/26	125	117
Synchrony Financial	3.950%	12/1/27	300	281
Toronto-Dominion Bank	3.250%	3/11/24	400	398
Toronto-Dominion Bank	1.250%	12/13/24	825	795
Toronto-Dominion Bank	1.450%	1/10/25	200	193
Toronto-Dominion Bank	3.766%	6/6/25	425	418
Toronto-Dominion Bank	1.150%	6/12/25	200	189
Toronto-Dominion Bank	0.750%	1/6/26	200	185
Toronto-Dominion Bank	5.103%	1/9/26	200	201
Toronto-Dominion Bank	5.532%	7/17/26	225	229
Toronto-Dominion Bank	1.250%	9/10/26	325	297
Toronto-Dominion Bank	1.950%	1/12/27	200	185
Toronto-Dominion Bank	4.108%	6/8/27	425	418
Toronto-Dominion Bank	5.156%	1/10/28	225	229
Toronto-Dominion Bank	5.523%	7/17/28	225	232
Toronto-Dominion Bank	2.000%	9/10/31	325	270
Toronto-Dominion Bank	2.450%	1/12/32	850	713
Toronto-Dominion Bank	4.456%	6/8/32	400	389
Travelers Cos. Inc.	6.250%	6/15/37	150	170
Travelers Cos. Inc.	4.300%	8/25/45	150	134
Travelers Cos. Inc.	4.000%	5/30/47	225	194
Travelers Cos. Inc.	4.100%	3/4/49	200	174
Travelers Cos. Inc.	2.550%	4/27/50	500	331
Travelers Cos. Inc.	5.450%	5/25/53	143	155
Travelers Property Casualty Corp.	6.375%	3/15/33	26	30
Trinity Acquisition plc	4.400%	3/15/26	100	99
Truist Bank	2.150%	12/6/24	250	243
Truist Bank	3.625%	9/16/25	500	484
Truist Bank	3.300%	5/15/26	200	191
Truist Bank	2.636%	9/17/29	250	233
Truist Financial Corp.	3.700%	6/5/25	175	171
Truist Financial Corp.	1.200%	8/5/25	200	188
Truist Financial Corp.	6.047%	6/8/27	265	270
Truist Financial Corp.	1.125%	8/3/27	500	438
Truist Financial Corp.	3.875%	3/19/29	200	187
Truist Financial Corp.	1.887%	6/7/29	500	432
Truist Financial Corp.	7.161%	10/30/29	200	216
Truist Financial Corp.	1.950%	6/5/30	100	84
Truist Financial Corp.	4.916%	7/28/33	200	187
Truist Financial Corp.	5.122%	1/26/34	810	784
Truist Financial Corp.	5.867%	6/8/34	200	204
UBS AG	5.800%	9/11/25	200	202
UBS AG	5.650%	9/11/28	225	233
UBS Group AG	3.750%	3/26/25	250	245
UBS Group AG	4.550%	4/17/26	456	450
UBS Group AG	4.875%	5/15/45	375	357
Unum Group	4.000%	6/15/29	80	76
Unum Group	5.750%	8/15/42	75	73
Unum Group	4.500%	12/15/49	100	79
US Bancorp	3.950%	11/17/25	25	25
US Bancorp	3.100%	4/27/26	300	288
US Bancorp	2.375%	7/22/26	249	234
US Bancorp	5.727%	10/21/26	525	528
US Bancorp	3.150%	4/27/27	275	262
US Bancorp	6.787%	10/26/27	200	209
US Bancorp	5.775%	6/12/29	275	282

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
US Bancorp	3.000%	7/30/29	240	217
US Bancorp	2.677%	1/27/33	90	75
US Bancorp	4.967%	7/22/33	235	223
US Bancorp	5.850%	10/21/33	525	542
US Bancorp	4.839%	2/1/34	360	345
US Bancorp	5.836%	6/12/34	275	284
US Bancorp	2.491%	11/3/36	450	352
US Bank NA	2.050%	1/21/25	175	169
US Bank NA	2.800%	1/27/25	625	608
Voya Financial Inc.	3.650%	6/15/26	250	242
Voya Financial Inc.	5.700%	7/15/43	75	74
Voya Financial Inc.	4.800%	6/15/46	40	35
Voya Financial Inc.	4.700%	1/23/48	100	83
Webster Financial Corp.	4.100%	3/25/29	55	51
Wells Fargo & Co.	3.000%	2/19/25	425	416
Wells Fargo & Co.	2.164%	2/11/26	500	481
Wells Fargo & Co.	3.000%	4/22/26	1,275	1,222
Wells Fargo & Co.	3.908%	4/25/26	400	392
Wells Fargo & Co.	4.100%	6/3/26	725	709
Wells Fargo & Co.	4.540%	8/15/26	275	272
Wells Fargo & Co.	3.000%	10/23/26	675	641
Wells Fargo & Co.	4.300%	7/22/27	475	465
Wells Fargo & Co.	3.584%	5/22/28	500	476
Wells Fargo & Co.	4.808%	7/25/28	975	968
Wells Fargo & Co.	4.150%	1/24/29	200	195
Wells Fargo & Co.	5.574%	7/25/29	350	357
Wells Fargo & Co.	6.303%	10/23/29	990	1,044
Wells Fargo & Co.	2.879%	10/30/30	1,300	1,155
Wells Fargo & Co.	4.478%	4/4/31	1,250	1,209
Wells Fargo & Co.	4.897%	7/25/33	975	950
Wells Fargo & Co.	5.389%	4/24/34	952	955
Wells Fargo & Co.	5.557%	7/25/34	350	357
Wells Fargo & Co.	3.068%	4/30/41	600	454
Wells Fargo & Co.	5.375%	11/2/43	1,000	973
Wells Fargo & Co.	4.650%	11/4/44	325	286
Wells Fargo & Co.	3.900%	5/1/45	250	207
Wells Fargo & Co.	4.900%	11/17/45	250	228
Wells Fargo & Co.	4.400%	6/14/46	300	252
Wells Fargo & Co.	4.750%	12/7/46	350	309
Wells Fargo & Co.	5.013%	4/4/51	1,750	1,669
Wells Fargo & Co.	4.611%	4/25/53	400	362
Wells Fargo Bank NA	5.550%	8/1/25	300	303
Wells Fargo Bank NA	5.450%	8/7/26	300	305
Wells Fargo Bank NA	5.254%	12/11/26	450	456
Wells Fargo Bank NA	5.950%	8/26/36	200	207
Wells Fargo Bank NA	5.850%	2/1/37	300	315
Wells Fargo Bank NA	6.600%	1/15/38	225	251
Westpac Banking Corp.	2.350%	2/19/25	200	195
Westpac Banking Corp.	5.512%	11/17/25	200	203
Westpac Banking Corp.	2.850%	5/13/26	200	192
Westpac Banking Corp.	1.150%	6/3/26	218	201
Westpac Banking Corp.	2.700%	8/19/26	175	167
Westpac Banking Corp.	3.350%	3/8/27	250	241
Westpac Banking Corp.	5.535%	11/17/28	200	208
Westpac Banking Corp.	1.953%	11/20/28	275	243
Westpac Banking Corp.	2.650%	1/16/30	150	134
Westpac Banking Corp.	2.894%	2/4/30	425	410
Westpac Banking Corp.	4.322%	11/23/31	500	481
Westpac Banking Corp.	5.405%	8/10/33	200	198
Westpac Banking Corp.	6.820%	11/17/33	200	217
Westpac Banking Corp.	4.110%	7/24/34	25	23
Westpac Banking Corp.	2.668%	11/15/35	315	256
Westpac Banking Corp.	3.020%	11/18/36	500	406
Westpac Banking Corp.	4.421%	7/24/39	200	174
Westpac Banking Corp.	2.963%	11/16/40	200	138
Willis North America Inc.	4.500%	9/15/28	100	97
Willis North America Inc.	2.950%	9/15/29	440	395
Willis North America Inc.	5.350%	5/15/33	100	101
Willis North America Inc.	5.050%	9/15/48	50	46
Willis North America Inc.	3.875%	9/15/49	90	70
Zions Bancorp NA	3.250%	10/29/29	250	205
				333,744
Health Care (2.9%)				
Abbott Laboratories	3.750%	11/30/26	367	362
Abbott Laboratories	1.150%	1/30/28	100	89
Abbott Laboratories	1.400%	6/30/30	150	127
Abbott Laboratories	4.750%	11/30/36	200	205
Abbott Laboratories	5.300%	5/27/40	250	271
Abbott Laboratories	4.900%	11/30/46	700	718
AbbVie Inc.	3.600%	5/14/25	411	404
AbbVie Inc.	2.950%	11/21/26	740	710
AbbVie Inc.	4.250%	11/14/28	350	348
AbbVie Inc.	3.200%	11/21/29	1,130	1,056
AbbVie Inc.	4.550%	3/15/35	350	344
AbbVie Inc.	4.500%	5/14/35	495	484
AbbVie Inc.	4.050%	11/21/39	825	746
AbbVie Inc.	4.625%	10/1/42	50	47
AbbVie Inc.	4.400%	11/6/42	501	465
AbbVie Inc.	4.850%	6/15/44	230	224
AbbVie Inc.	4.750%	3/15/45	200	192
AbbVie Inc.	4.700%	5/14/45	402	384
AbbVie Inc.	4.450%	5/14/46	455	418
AbbVie Inc.	4.875%	11/14/48	350	342
AbbVie Inc.	4.250%	11/21/49	1,025	915
Adventist Health System	2.952%	3/1/29	100	90
Adventist Health System	3.630%	3/1/49	100	74
Advocate Health & Hospitals Corp.	3.829%	8/15/28	50	49
Advocate Health & Hospitals Corp.	2.211%	6/15/30	25	21
Advocate Health & Hospitals Corp.	4.272%	8/15/48	100	89
Advocate Health & Hospitals Corp.	3.387%	10/15/49	75	57
Advocate Health & Hospitals Corp.	3.008%	6/15/50	75	53
Aetna Inc.	6.625%	6/15/36	130	146
Aetna Inc.	6.750%	12/15/37	100	112
Aetna Inc.	4.500%	5/15/42	75	66
Aetna Inc.	4.125%	11/15/42	75	62
Aetna Inc.	3.875%	8/15/47	300	235
Agilent Technologies Inc.	3.050%	9/22/26	75	72
Agilent Technologies Inc.	2.750%	9/15/29	100	91
Agilent Technologies Inc.	2.100%	6/4/30	100	86
AHS Hospital Corp.	5.024%	7/1/45	75	73
AHS Hospital Corp.	2.780%	7/1/51	150	99
[2] Allina Health System	3.887%	4/15/49	75	62
Amgen Inc.	1.900%	2/21/25	180	174
Amgen Inc.	5.250%	3/2/25	200	200
Amgen Inc.	5.507%	3/2/26	350	350
Amgen Inc.	2.200%	2/21/27	150	139
Amgen Inc.	3.200%	11/2/27	600	573
Amgen Inc.	5.150%	3/2/28	500	511
Amgen Inc.	1.650%	8/15/28	200	177
Amgen Inc.	4.050%	8/18/29	200	196
Amgen Inc.	5.250%	3/2/30	250	257
Amgen Inc.	2.000%	1/15/32	450	369
Amgen Inc.	3.350%	2/22/32	500	456
Amgen Inc.	4.200%	3/1/33	200	190
Amgen Inc.	5.250%	3/2/33	950	974
Amgen Inc.	3.150%	2/21/40	575	448
Amgen Inc.	2.800%	8/15/41	450	328
Amgen Inc.	4.950%	10/1/41	240	230
Amgen Inc.	5.150%	11/15/41	126	124
Amgen Inc.	5.600%	3/2/43	300	310
Amgen Inc.	4.400%	5/1/45	450	400
Amgen Inc.	3.375%	2/21/50	725	541
Amgen Inc.	4.663%	6/15/51	500	456
Amgen Inc.	3.000%	1/15/52	806	564
Amgen Inc.	4.200%	2/22/52	500	423
Amgen Inc.	5.650%	3/2/53	500	527
Amgen Inc.	2.770%	9/1/53	422	271
Amgen Inc.	5.750%	3/2/63	500	526
Ascension Health	2.532%	11/15/29	350	313
Ascension Health	3.106%	11/15/39	100	79
Ascension Health	3.945%	11/15/46	175	151
[2] Ascension Health	4.847%	11/15/53	75	73
Astrazeneca Finance LLC	1.200%	5/28/26	200	185
Astrazeneca Finance LLC	1.750%	5/28/28	200	179
Astrazeneca Finance LLC	4.900%	3/3/30	200	206
Astrazeneca Finance LLC	2.250%	5/28/31	200	173
Astrazeneca Finance LLC	4.875%	3/3/33	200	207
Astrazeneca Finance LLC	4.875%	3/3/28	200	204
AstraZeneca plc	3.375%	11/16/25	400	391
AstraZeneca plc	0.700%	4/8/26	500	460
AstraZeneca plc	4.000%	1/17/29	200	197
AstraZeneca plc	1.375%	8/6/30	300	249
AstraZeneca plc	6.450%	9/15/37	450	526
AstraZeneca plc	4.000%	9/18/42	290	263
AstraZeneca plc	4.375%	11/16/45	200	188
AstraZeneca plc	3.000%	5/28/51	335	250
Banner Health	2.338%	1/1/30	125	108
Banner Health	3.181%	1/1/50	75	55
Baptist Healthcare System Obligated Group	3.540%	8/15/50	250	185
Baxalta Inc.	4.000%	6/23/25	97	95
Baxalta Inc.	5.250%	6/23/45	73	73
Baxter International Inc.	1.915%	2/1/27	750	687
Baxter International Inc.	2.272%	12/1/28	250	224
Baxter International Inc.	2.539%	2/1/32	500	420
Baxter International Inc.	3.500%	8/15/46	100	73

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Baxter International Inc.	3.132%	12/1/51	200	138
Baylor Scott & White Holdings	1.777%	11/15/30	100	83
Baylor Scott & White Holdings	4.185%	11/15/45	100	89
Baylor Scott & White Holdings	2.839%	11/15/50	350	241
Becton Dickinson & Co.	3.734%	12/15/24	75	74
Becton Dickinson & Co.	3.700%	6/6/27	375	363
Becton Dickinson & Co.	4.693%	2/13/28	250	251
Becton Dickinson & Co.	2.823%	5/20/30	125	112
Becton Dickinson & Co.	1.957%	2/11/31	375	313
Becton Dickinson & Co.	4.685%	12/15/44	172	161
Becton Dickinson & Co.	4.669%	6/6/47	300	280
Biogen Inc.	4.050%	9/15/25	350	344
Biogen Inc.	2.250%	5/1/30	400	341
Biogen Inc.	3.150%	5/1/50	300	210
Bio-Rad Laboratories Inc.	3.700%	3/15/32	250	225
Bon Secours Mercy Health Inc.	4.302%	7/1/28	25	24
[2] Bon Secours Mercy Health Inc.	3.464%	6/1/30	100	89
Bon Secours Mercy Health Inc.	3.205%	6/1/50	250	174
Boston Scientific Corp.	1.900%	6/1/25	550	527
Boston Scientific Corp.	2.650%	6/1/30	150	134
Boston Scientific Corp.	4.550%	3/1/39	131	125
Boston Scientific Corp.	7.375%	1/15/40	50	60
Boston Scientific Corp.	4.700%	3/1/49	133	128
Bristol-Myers Squibb Co.	3.200%	6/15/26	302	293
Bristol-Myers Squibb Co.	1.125%	11/13/27	500	445
Bristol-Myers Squibb Co.	3.450%	11/15/27	210	204
Bristol-Myers Squibb Co.	3.900%	2/20/28	275	270
Bristol-Myers Squibb Co.	3.400%	7/26/29	155	147
Bristol-Myers Squibb Co.	1.450%	11/13/30	200	164
Bristol-Myers Squibb Co.	2.950%	3/15/32	300	267
Bristol-Myers Squibb Co.	5.900%	11/15/33	175	191
Bristol-Myers Squibb Co.	3.250%	8/1/42	100	78
Bristol-Myers Squibb Co.	4.625%	5/15/44	175	164
Bristol-Myers Squibb Co.	4.350%	11/15/47	250	220
Bristol-Myers Squibb Co.	4.550%	2/20/48	233	212
Bristol-Myers Squibb Co.	4.250%	10/26/49	700	607
Bristol-Myers Squibb Co.	2.550%	11/13/50	500	317
Bristol-Myers Squibb Co.	3.700%	3/15/52	720	566
Bristol-Myers Squibb Co.	3.900%	3/15/62	200	156
Bristol-Myers Squibb Co.	6.400%	11/15/63	350	407
Cardinal Health Inc.	3.750%	9/15/25	100	98
Cardinal Health Inc.	4.600%	3/15/43	75	67
Cardinal Health Inc.	4.500%	11/15/44	50	44
Cardinal Health Inc.	4.368%	6/15/47	125	107
Cencora Inc.	3.250%	3/1/25	50	49
Cencora Inc.	3.450%	12/15/27	275	265
Cencora Inc.	2.700%	3/15/31	300	263
Cencora Inc.	4.300%	12/15/47	175	157
Centene Corp.	4.250%	12/15/27	474	458
Centene Corp.	2.450%	7/15/28	467	417
Centene Corp.	4.625%	12/15/29	736	707
Centene Corp.	3.375%	2/15/30	110	99
Centene Corp.	3.000%	10/15/30	407	354
Centene Corp.	2.500%	3/1/31	395	329
Centene Corp.	2.625%	8/1/31	254	212
Children's Health System of Texas	2.511%	8/15/50	100	62
Children's Hospital Corp.	4.115%	1/1/47	75	66
Children's Hospital Corp.	2.585%	2/1/50	50	33
Children's Hospital Medical Center	4.268%	5/15/44	50	46
CHRISTUS Health	4.341%	7/1/28	125	123
Cigna Group	3.250%	4/15/25	250	244
Cigna Group	4.125%	11/15/25	467	461
Cigna Group	4.500%	2/25/26	390	387
Cigna Group	3.400%	3/1/27	275	265
Cigna Group	7.875%	5/15/27	41	45
Cigna Group	4.375%	10/15/28	610	605
Cigna Group	2.400%	3/15/30	265	232
Cigna Group	2.375%	3/15/31	250	213
Cigna Group	4.800%	8/15/38	415	402
Cigna Group	3.200%	3/15/40	150	117
Cigna Group	6.125%	11/15/41	92	101
Cigna Group	4.800%	7/15/46	400	376
Cigna Group	3.875%	10/15/47	170	138
Cigna Group	4.900%	12/15/48	545	519
Cigna Group	3.400%	3/15/50	375	277
City of Hope	5.623%	11/15/43	75	75
City of Hope	4.378%	8/15/48	100	85
Cleveland Clinic Foundation	4.858%	1/1/14	100	94
CommonSpirit Health	2.782%	10/1/30	500	433
[2] CommonSpirit Health	4.350%	11/1/42	225	195
CommonSpirit Health	3.817%	10/1/49	50	39
CommonSpirit Health	4.187%	10/1/49	200	169
Community Health Network Inc.	3.099%	5/1/50	140	94
Corewell Health Obligated Group	3.487%	7/15/49	75	58
Cottage Health Obligated Group	3.304%	11/1/49	100	75
CVS Health Corp.	3.875%	7/20/25	573	563
CVS Health Corp.	2.875%	6/1/26	416	397
CVS Health Corp.	3.000%	8/15/26	450	430
CVS Health Corp.	1.300%	8/21/27	400	355
CVS Health Corp.	4.300%	3/25/28	677	665
CVS Health Corp.	5.000%	1/30/29	470	478
CVS Health Corp.	3.250%	8/15/29	360	335
CVS Health Corp.	5.125%	2/21/30	250	254
CVS Health Corp.	1.750%	8/21/30	225	186
CVS Health Corp.	5.250%	1/30/31	100	103
CVS Health Corp.	1.875%	2/28/31	350	288
CVS Health Corp.	5.250%	2/21/33	250	256
CVS Health Corp.	5.300%	6/1/33	400	411
CVS Health Corp.	4.875%	7/20/35	125	123
CVS Health Corp.	4.780%	3/25/38	1,000	945
CVS Health Corp.	6.125%	9/15/39	75	80
CVS Health Corp.	4.125%	4/1/40	200	172
CVS Health Corp.	5.300%	12/5/43	150	145
CVS Health Corp.	5.125%	7/20/45	525	498
CVS Health Corp.	5.050%	3/25/48	1,535	1,440
CVS Health Corp.	4.250%	4/1/50	300	251
CVS Health Corp.	5.625%	2/21/53	220	223
CVS Health Corp.	5.875%	6/1/53	118	124
CVS Health Corp.	6.000%	6/1/63	135	144
Danaher Corp.	3.350%	9/15/25	100	98
Danaher Corp.	4.375%	9/15/45	75	70
Danaher Corp.	2.600%	10/1/50	500	335
Dartmouth-Hitchcock Health	4.178%	8/1/48	100	79
DENTSPLY SIRONA Inc.	3.250%	6/1/30	150	133
DH Europe Finance II Sarl	2.600%	11/15/29	150	136
DH Europe Finance II Sarl	3.250%	11/15/39	175	145
Dignity Health	3.812%	11/1/24	100	98
Dignity Health	4.500%	11/1/42	100	88
Dignity Health	5.267%	11/1/64	50	47
Duke University Health System Inc.	3.920%	6/1/47	100	85
Edwards Lifesciences Corp.	4.300%	6/15/28	100	99
Elevance Health Inc.	2.375%	1/15/25	100	97
Elevance Health Inc.	2.250%	5/15/30	530	460
Elevance Health Inc.	2.550%	3/15/31	650	565
Elevance Health Inc.	4.100%	5/15/32	200	191
Elevance Health Inc.	5.500%	10/15/32	250	262
Elevance Health Inc.	4.750%	2/15/33	200	200
Elevance Health Inc.	5.950%	12/15/34	1	1
Elevance Health Inc.	5.850%	1/15/36	75	80
Elevance Health Inc.	6.375%	6/15/37	50	55
Elevance Health Inc.	4.625%	5/15/42	175	163
Elevance Health Inc.	4.650%	1/15/43	775	719
Elevance Health Inc.	5.100%	1/15/44	100	98
Elevance Health Inc.	4.375%	12/1/47	261	233
Elevance Health Inc.	4.550%	3/1/48	155	141
Elevance Health Inc.	4.550%	5/15/52	200	183
Elevance Health Inc.	5.125%	2/15/53	200	201
Elevance Health Inc.	4.850%	8/15/54	30	27
Eli Lilly & Co.	2.750%	6/1/25	71	69
Eli Lilly & Co.	3.375%	3/15/29	92	88
Eli Lilly & Co.	2.500%	9/15/60	250	158
Eli Lilly & Co.	4.950%	2/27/63	250	260
GE HealthCare Technologies Inc.	5.600%	11/15/25	250	252
GE HealthCare Technologies Inc.	5.650%	11/15/27	200	207
GE HealthCare Technologies Inc.	5.905%	11/22/32	250	267
GE HealthCare Technologies Inc.	6.377%	11/22/52	150	174
Gilead Sciences Inc.	3.650%	3/1/26	575	563
Gilead Sciences Inc.	2.950%	3/1/27	525	501
Gilead Sciences Inc.	5.250%	10/15/33	100	104
Gilead Sciences Inc.	4.600%	9/1/35	575	569
Gilead Sciences Inc.	4.000%	9/1/36	350	322
Gilead Sciences Inc.	5.650%	12/1/41	175	187
Gilead Sciences Inc.	4.800%	4/1/44	400	387
Gilead Sciences Inc.	4.750%	3/1/46	455	434
Gilead Sciences Inc.	2.800%	10/1/50	475	329
Gilead Sciences Inc.	5.550%	10/15/53	100	108
GlaxoSmithKline Capital Inc.	3.625%	5/15/25	604	594
GlaxoSmithKline Capital Inc.	3.875%	5/15/28	375	370
GlaxoSmithKline Capital Inc.	5.375%	4/15/34	85	92
GlaxoSmithKline Capital Inc.	6.375%	5/15/38	550	640
GlaxoSmithKline Capital Inc.	4.200%	3/18/43	100	93
GlaxoSmithKline Capital plc	3.375%	6/1/29	25	24
Hackensack Meridian Health Inc.	2.675%	9/1/41	250	178
Hackensack Meridian Health Inc.	4.211%	7/1/48	125	110
Hackensack Meridian Health Inc.	4.500%	7/1/57	50	45

		Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
2	Hartford HealthCare Corp.	3.447%	7/1/54	75	54
	HCA Inc.	5.375%	2/1/25	250	250
	HCA Inc.	5.250%	4/15/25	320	320
	HCA Inc.	5.250%	6/15/26	325	327
	HCA Inc.	4.500%	2/15/27	125	124
	HCA Inc.	5.200%	6/1/28	177	179
	HCA Inc.	5.625%	9/1/28	275	281
	HCA Inc.	4.125%	6/15/29	405	388
	HCA Inc.	3.500%	9/1/30	500	454
	HCA Inc.	2.375%	7/15/31	400	331
	HCA Inc.	3.625%	3/15/32	250	224
	HCA Inc.	5.500%	6/1/33	221	225
	HCA Inc.	5.125%	6/15/39	200	191
	HCA Inc.	4.375%	3/15/42	250	212
	HCA Inc.	5.500%	6/15/47	425	409
	HCA Inc.	5.250%	6/15/49	400	372
	HCA Inc.	3.500%	7/15/51	200	141
	HCA Inc.	4.625%	3/15/52	300	256
	HCA Inc.	5.900%	6/1/53	177	182
	Humana Inc.	1.350%	2/3/27	200	180
	Humana Inc.	3.950%	3/15/27	150	147
	Humana Inc.	5.750%	12/1/28	100	105
	Humana Inc.	4.875%	4/1/30	135	137
	Humana Inc.	2.150%	2/3/32	200	165
	Humana Inc.	5.950%	3/15/34	200	214
	Humana Inc.	4.625%	12/1/42	110	101
	Humana Inc.	4.950%	10/1/44	270	256
	Humana Inc.	3.950%	8/15/49	40	33
	Humana Inc.	5.500%	3/15/53	200	207
	IHC Health Services Inc.	4.131%	5/15/48	100	91
	Illumina Inc.	2.550%	3/23/31	250	211
	Indiana University Health Inc. Obligated Group	3.970%	11/1/48	125	108
	Iowa Health System	3.665%	2/15/50	125	95
	Johns Hopkins Health System Corp.	3.837%	5/15/46	125	106
	Johnson & Johnson	2.625%	1/15/25	250	245
	Johnson & Johnson	2.450%	3/1/26	350	336
	Johnson & Johnson	2.950%	3/3/27	200	193
	Johnson & Johnson	0.950%	9/1/27	300	268
	Johnson & Johnson	2.900%	1/15/28	100	96
	Johnson & Johnson	1.300%	9/1/30	375	315
	Johnson & Johnson	4.950%	5/15/33	150	162
	Johnson & Johnson	4.375%	12/5/33	175	180
	Johnson & Johnson	3.550%	3/1/36	175	162
	Johnson & Johnson	3.625%	3/3/37	300	277
	Johnson & Johnson	5.950%	8/15/37	200	231
	Johnson & Johnson	2.100%	9/1/40	250	178
	Johnson & Johnson	4.500%	9/1/40	150	150
	Johnson & Johnson	4.850%	5/15/41	75	78
	Johnson & Johnson	4.500%	12/5/43	200	200
	Johnson & Johnson	3.700%	3/1/46	400	350
	Johnson & Johnson	3.750%	3/3/47	250	220
	Johnson & Johnson	2.250%	9/1/50	400	264
	Kaiser Foundation Hospitals	3.150%	5/1/27	100	96
	Kaiser Foundation Hospitals	2.810%	6/1/41	250	188
	Kaiser Foundation Hospitals	4.875%	4/1/42	235	229
	Kaiser Foundation Hospitals	4.150%	5/1/47	150	133
	Kaiser Foundation Hospitals	3.266%	11/1/49	225	169
	Kaiser Foundation Hospitals	3.002%	6/1/51	250	178
	Koninklijke KPN NV	6.875%	3/11/38	100	112
	Koninklijke Philips NV	5.000%	3/15/42	150	138
	Laboratory Corp. of America Holdings	2.300%	12/1/24	100	97
	Laboratory Corp. of America Holdings	3.600%	2/1/25	200	197
	Laboratory Corp. of America Holdings	1.550%	6/1/26	200	185
	Laboratory Corp. of America Holdings	3.600%	9/1/27	100	97
	Laboratory Corp. of America Holdings	2.950%	12/1/29	125	113
	Laboratory Corp. of America Holdings	2.700%	6/1/31	200	173
	Laboratory Corp. of America Holdings	4.700%	2/1/45	195	180
	Mass General Brigham Inc.	3.192%	7/1/49	150	110
	Mass General Brigham Inc.	3.342%	7/1/60	250	179
	Mayo Clinic	3.774%	11/15/43	75	64
	Mayo Clinic	4.128%	11/15/52	50	45
	Mayo Clinic	3.196%	11/15/61	250	176
	McKesson Corp.	0.900%	12/3/25	500	464
	McKesson Corp.	4.900%	7/15/28	24	24
	McKesson Corp.	5.100%	7/15/33	100	103
2	MedStar Health Inc.	3.626%	8/15/49	75	57
	Medtronic Inc.	4.375%	3/15/35	511	499
	Medtronic Inc.	4.625%	3/15/45	244	238
	Memorial Health Services	3.447%	11/1/49	150	114
	Memorial Sloan-Kettering Cancer Center	2.955%	1/1/50	100	71
	Memorial Sloan-Kettering Cancer Center	4.125%	7/1/52	150	131
	Memorial Sloan-Kettering Cancer Center	4.200%	7/1/55	25	22
	Merck & Co. Inc.	2.750%	2/10/25	740	724
	Merck & Co. Inc.	1.700%	6/10/27	400	367
	Merck & Co. Inc.	4.050%	5/17/28	100	100
	Merck & Co. Inc.	3.400%	3/7/29	375	360
	Merck & Co. Inc.	4.300%	5/17/30	133	133
	Merck & Co. Inc.	1.450%	6/24/30	210	176
	Merck & Co. Inc.	2.150%	12/10/31	450	385
	Merck & Co. Inc.	4.500%	5/17/33	265	267
	Merck & Co. Inc.	6.500%	12/1/33	125	147
	Merck & Co. Inc.	3.900%	3/7/39	200	182
	Merck & Co. Inc.	3.600%	9/15/42	100	85
	Merck & Co. Inc.	4.150%	5/18/43	200	184
	Merck & Co. Inc.	4.900%	5/17/44	133	135
	Merck & Co. Inc.	3.700%	2/10/45	525	447
	Merck & Co. Inc.	4.000%	3/7/49	300	265
	Merck & Co. Inc.	2.750%	12/10/51	700	482
	Merck & Co. Inc.	5.000%	5/17/53	265	273
	Merck & Co. Inc.	2.900%	12/10/61	375	251
	Merck & Co. Inc.	5.150%	5/17/63	177	185
	Methodist Hospital	2.705%	12/1/50	300	200
2	Montefiore Obligated Group	5.246%	11/1/48	150	109
	Mount Sinai Hospital	3.391%	7/1/50	500	351
	MultiCare Health System	2.803%	8/15/50	250	154
	Mylan Inc.	5.400%	11/29/43	100	87
	Mylan Inc.	5.200%	4/15/48	175	145
	New York and Presbyterian Hospital	4.024%	8/1/45	130	112
	New York and Presbyterian Hospital	4.063%	8/1/56	75	63
	New York and Presbyterian Hospital	2.606%	8/1/60	100	59
	New York and Presbyterian Hospital	3.954%	8/1/19	125	92
	Northwell Healthcare Inc.	3.979%	11/1/46	100	81
	Northwell Healthcare Inc.	4.260%	11/1/47	200	169
	Northwell Healthcare Inc.	3.809%	11/1/49	100	76
	Novant Health Inc.	2.637%	11/1/36	250	193
	Novartis Capital Corp.	3.400%	5/6/24	287	285
	Novartis Capital Corp.	1.750%	2/14/25	200	194
	Novartis Capital Corp.	2.000%	2/14/27	525	492
	Novartis Capital Corp.	3.100%	5/17/27	175	168
	Novartis Capital Corp.	2.200%	8/14/30	410	361
	Novartis Capital Corp.	3.700%	9/21/42	100	87
	Novartis Capital Corp.	4.400%	5/6/44	375	360
	Novartis Capital Corp.	4.000%	11/20/45	225	203
	Novartis Capital Corp.	2.750%	8/14/50	75	54
	NY Society for Relief of Ruptured & Crippled Maintaining Hospital Special Surgery	2.667%	10/1/50	10	6
	NYU Langone Hospitals	4.784%	7/1/44	100	94
2	NYU Langone Hospitals	4.368%	7/1/47	110	98
	NYU Langone Hospitals	3.380%	7/1/55	200	142
	Ochsner LSU Health System of North Louisiana	2.510%	5/15/31	50	34
2	OhioHealth Corp.	3.042%	11/15/50	100	74
	Orlando Health Obligated Group	4.089%	10/1/48	50	42
	PeaceHealth Obligated Group	4.787%	11/15/48	75	66
	PeaceHealth Obligated Group	3.218%	11/15/50	200	130
	Pfizer Inc.	3.600%	9/15/28	200	195
	Pfizer Inc.	3.450%	3/15/29	375	361
	Pfizer Inc.	2.625%	4/1/30	300	271
	Pfizer Inc.	1.700%	5/28/30	225	192
	Pfizer Inc.	1.750%	8/18/31	200	166
	Pfizer Inc.	4.100%	9/15/38	150	138
	Pfizer Inc.	3.900%	3/15/39	125	111
	Pfizer Inc.	7.200%	3/15/39	425	527
	Pfizer Inc.	2.550%	5/28/40	200	147
	Pfizer Inc.	4.300%	6/15/43	125	115
	Pfizer Inc.	4.400%	5/15/44	200	189
	Pfizer Inc.	4.125%	12/15/46	250	222
	Pfizer Inc.	4.200%	9/15/48	350	317
	Pfizer Inc.	4.000%	3/15/49	175	153
	Pfizer Inc.	2.700%	5/28/50	450	313

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Pfizer Investment Enterprises Pte Ltd.	4.650%	5/19/25	531	530
Pfizer Investment Enterprises Pte Ltd.	4.450%	5/19/26	531	530
Pfizer Investment Enterprises Pte Ltd.	4.450%	5/19/28	707	707
Pfizer Investment Enterprises Pte Ltd.	4.650%	5/19/30	527	531
Pfizer Investment Enterprises Pte Ltd.	4.750%	5/19/33	884	886
Pfizer Investment Enterprises Pte Ltd.	5.110%	5/19/43	525	524
Pfizer Investment Enterprises Pte Ltd.	5.300%	5/19/53	1,061	1,085
Pfizer Investment Enterprises Pte Ltd.	5.340%	5/19/63	707	715
Pharmacia LLC	6.600%	12/1/28	175	191
Providence St. Joseph Health Obligated Group	2.746%	10/1/26	50	47
Providence St. Joseph Health Obligated Group	2.532%	10/1/29	150	131
Providence St. Joseph Health Obligated Group	5.403%	10/1/33	200	204
[2] Providence St. Joseph Health Obligated Group	3.744%	10/1/47	75	58
[2] Providence St. Joseph Health Obligated Group	3.930%	10/1/48	75	58
Quest Diagnostics Inc.	3.500%	3/30/25	100	98
Quest Diagnostics Inc.	3.450%	6/1/26	125	122
Quest Diagnostics Inc.	4.200%	6/30/29	140	137
Quest Diagnostics Inc.	2.950%	6/30/30	160	143
Quest Diagnostics Inc.	2.800%	6/30/31	125	109
Quest Diagnostics Inc.	5.750%	1/30/40	13	13
Quest Diagnostics Inc.	4.700%	3/30/45	25	23
Regeneron Pharmaceuticals Inc.	1.750%	9/15/30	500	411
Revvity Inc.	1.900%	9/15/28	250	217
Revvity Inc.	3.625%	3/15/51	150	108
Royalty Pharma plc	1.200%	9/2/25	300	280
Royalty Pharma plc	2.200%	9/2/30	300	252
Royalty Pharma plc	3.550%	9/2/50	350	249
Royalty Pharma plc	3.350%	9/2/51	250	170
Rush Obligated Group	3.922%	11/15/29	75	72
RWJ Barnabas Health Inc.	3.949%	7/1/46	100	83
RWJ Barnabas Health Inc.	3.477%	7/1/49	25	19
Sanofi SA	3.625%	6/19/28	225	220
Seattle Children's Hospital	2.719%	10/1/50	200	132
Shire Acquisitions Investments Ireland DAC	3.200%	9/23/26	575	553
Smith & Nephew plc	2.032%	10/14/30	300	248
SSM Health Care Corp.	3.823%	6/1/27	100	97
SSM Health Care Corp.	4.894%	6/1/28	200	201
Stanford Health Care	3.795%	11/15/48	125	104
Stryker Corp.	1.150%	6/15/25	100	95
Stryker Corp.	3.375%	11/1/25	140	136
Stryker Corp.	3.500%	3/15/26	183	178
Stryker Corp.	3.650%	3/7/28	50	48
Stryker Corp.	4.100%	4/1/43	75	66
Stryker Corp.	4.375%	5/15/44	50	46
Sutter Health	1.321%	8/15/25	500	467
Sutter Health	3.695%	8/15/28	75	72
Sutter Health	5.164%	8/15/33	75	76
Sutter Health	4.091%	8/15/48	75	65
Sutter Health	3.361%	8/15/50	125	93
Sutter Health	5.547%	8/15/53	75	80
Takeda Pharmaceutical Co. Ltd.	5.000%	11/26/28	405	411
Takeda Pharmaceutical Co. Ltd.	3.025%	7/9/40	150	115
Takeda Pharmaceutical Co. Ltd.	3.175%	7/9/50	610	437
Takeda Pharmaceutical Co. Ltd.	3.375%	7/9/60	200	140
Texas Health Resources	2.328%	11/15/50	300	182
Thermo Fisher Scientific Inc.	4.953%	8/10/26	100	101
Thermo Fisher Scientific Inc.	5.000%	12/5/26	200	203
Thermo Fisher Scientific Inc.	5.000%	1/31/29	200	205
Thermo Fisher Scientific Inc.	4.977%	8/10/30	150	154
Thermo Fisher Scientific Inc.	2.000%	10/15/31	1,000	843
Thermo Fisher Scientific Inc.	5.086%	8/10/33	200	208
Thermo Fisher Scientific Inc.	2.800%	10/15/41	250	190
Thermo Fisher Scientific Inc.	5.300%	2/1/44	185	193
Trinity Health Corp.	4.125%	12/1/45	85	74
UnitedHealth Group Inc.	3.750%	7/15/25	400	394
UnitedHealth Group Inc.	5.150%	10/15/25	200	202
UnitedHealth Group Inc.	3.100%	3/15/26	225	219
UnitedHealth Group Inc.	3.450%	1/15/27	175	171
UnitedHealth Group Inc.	3.375%	4/15/27	350	339
UnitedHealth Group Inc.	3.700%	5/15/27	120	118
UnitedHealth Group Inc.	2.950%	10/15/27	150	143
UnitedHealth Group Inc.	5.250%	2/15/28	375	388
UnitedHealth Group Inc.	3.875%	12/15/28	150	147
UnitedHealth Group Inc.	4.250%	1/15/29	200	200
UnitedHealth Group Inc.	2.875%	8/15/29	150	139
UnitedHealth Group Inc.	5.300%	2/15/30	200	209
UnitedHealth Group Inc.	2.000%	5/15/30	755	653
UnitedHealth Group Inc.	2.300%	5/15/31	650	563
UnitedHealth Group Inc.	4.200%	5/15/32	250	244
UnitedHealth Group Inc.	5.350%	2/15/33	375	397
UnitedHealth Group Inc.	4.500%	4/15/33	200	198
UnitedHealth Group Inc.	4.625%	7/15/35	175	176
UnitedHealth Group Inc.	6.500%	6/15/37	50	59
UnitedHealth Group Inc.	6.625%	11/15/37	125	147
UnitedHealth Group Inc.	6.875%	2/15/38	245	296
UnitedHealth Group Inc.	3.500%	8/15/39	240	204
UnitedHealth Group Inc.	2.750%	5/15/40	200	152
UnitedHealth Group Inc.	5.950%	2/15/41	60	66
UnitedHealth Group Inc.	3.050%	5/15/41	300	235
UnitedHealth Group Inc.	4.625%	11/15/41	110	105
UnitedHealth Group Inc.	4.375%	3/15/42	50	46
UnitedHealth Group Inc.	3.950%	10/15/42	175	153
UnitedHealth Group Inc.	4.250%	3/15/43	125	116
UnitedHealth Group Inc.	4.750%	7/15/45	305	296
UnitedHealth Group Inc.	4.200%	1/15/47	210	187
UnitedHealth Group Inc.	4.250%	4/15/47	290	259
UnitedHealth Group Inc.	4.250%	6/15/48	300	268
UnitedHealth Group Inc.	4.450%	12/15/48	150	138
UnitedHealth Group Inc.	3.700%	8/15/49	310	253
UnitedHealth Group Inc.	3.250%	5/15/51	750	570
UnitedHealth Group Inc.	5.875%	2/15/53	200	226
UnitedHealth Group Inc.	5.050%	4/15/53	269	272
UnitedHealth Group Inc.	3.875%	8/15/59	420	343
UnitedHealth Group Inc.	3.125%	5/15/60	250	178
UnitedHealth Group Inc.	6.050%	2/15/63	200	231
UnitedHealth Group Inc.	5.200%	4/15/63	300	307
Universal Health Services Inc.	2.650%	10/15/30	300	254
UPMC	3.600%	4/3/25	125	122
Utah Acquisition Sub Inc.	3.950%	6/15/26	889	861
Utah Acquisition Sub Inc.	5.250%	6/15/46	225	188
Viatris Inc.	1.650%	6/22/25	175	166
Viatris Inc.	2.300%	6/22/27	175	159
Viatris Inc.	4.000%	6/22/50	250	176
WakeMed	3.286%	10/1/52	200	144
[2] Willis-Knighton Medical Center	4.813%	9/1/48	50	45
Wyeth LLC	6.500%	2/1/34	150	169
Wyeth LLC	6.000%	2/15/36	85	94
Wyeth LLC	5.950%	4/1/37	385	422
Zimmer Biomet Holdings Inc.	3.050%	1/15/26	250	241
Zimmer Biomet Holdings Inc.	2.600%	11/24/31	200	171
Zimmer Biomet Holdings Inc.	5.750%	11/30/39	50	51
Zimmer Biomet Holdings Inc.	4.450%	8/15/45	150	133
Zoetis Inc.	4.500%	11/13/25	100	99
Zoetis Inc.	3.000%	9/12/27	150	142
Zoetis Inc.	3.900%	8/20/28	100	98
Zoetis Inc.	2.000%	5/15/30	150	129
Zoetis Inc.	5.600%	11/16/32	250	268
Zoetis Inc.	4.700%	2/1/43	175	167
Zoetis Inc.	3.950%	9/12/47	150	128
Zoetis Inc.	4.450%	8/20/48	75	68
				124,792
Industrials (2.0%)				
3M Co.	2.000%	2/14/25	150	145
3M Co.	2.650%	4/15/25	100	97
3M Co.	3.000%	8/7/25	100	97
3M Co.	2.250%	9/19/26	150	140
3M Co.	2.875%	10/15/27	125	118
3M Co.	3.375%	3/1/29	150	140
3M Co.	2.375%	8/26/29	360	319
3M Co.	3.125%	9/19/46	75	55
3M Co.	3.625%	10/15/47	100	76
3M Co.	4.000%	9/14/48	250	214
3M Co.	3.250%	8/26/49	300	218
3M Co.	3.700%	4/15/50	125	99
Allegion plc	3.500%	10/1/29	75	69
Allegion US Holding Co. Inc.	3.550%	10/1/27	175	166
American Airlines Class A Series 2021-1 Pass Through Trust	2.875%	1/11/36	128	106
[2] American Airlines Class AA Series 2015-2 Pass Through Trust	3.600%	3/22/29	35	33
[2] American Airlines Class AA Series 2016-1 Pass Through Trust	3.575%	7/15/29	100	93
[2] American Airlines Class AA Series 2016-3 Pass Through Trust	3.000%	4/15/30	101	91

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
[2] American Airlines Class AA Series 2017-1 Pass Through Trust	3.650%	8/15/30	34	31
[2] American Airlines Class AA Series 2019-1 Pass Through Trust	3.150%	8/15/33	41	36
Amphenol Corp.	2.050%	3/1/25	40	39
Amphenol Corp.	4.350%	6/1/29	100	100
Amphenol Corp.	2.800%	2/15/30	275	251
Amphenol Corp.	2.200%	9/15/31	100	84
Block Financial LLC	5.250%	10/1/25	100	99
Block Financial LLC	3.875%	8/15/30	200	183
BNSF Funding Trust I	6.613%	12/15/55	65	63
Boeing Co.	2.500%	3/1/25	145	140
Boeing Co.	4.875%	5/1/25	795	791
Boeing Co.	2.196%	2/4/26	1,200	1,134
Boeing Co.	3.100%	5/1/26	100	96
Boeing Co.	2.250%	6/15/26	50	47
Boeing Co.	2.700%	2/1/27	195	184
Boeing Co.	2.800%	3/1/27	50	47
Boeing Co.	5.040%	5/1/27	360	363
Boeing Co.	3.250%	3/1/28	100	94
Boeing Co.	3.450%	11/1/28	250	235
Boeing Co.	3.200%	3/1/29	200	187
Boeing Co.	2.950%	2/1/30	190	171
Boeing Co.	5.150%	5/1/30	695	708
Boeing Co.	6.125%	2/15/33	75	81
Boeing Co.	3.600%	5/1/34	350	310
Boeing Co.	3.250%	2/1/35	190	160
Boeing Co.	6.625%	2/15/38	50	56
Boeing Co.	3.550%	3/1/38	50	41
Boeing Co.	3.500%	3/1/39	75	60
Boeing Co.	6.875%	3/15/39	100	114
Boeing Co.	5.875%	2/15/40	75	78
Boeing Co.	5.705%	5/1/40	740	767
Boeing Co.	3.375%	6/15/46	75	55
Boeing Co.	3.650%	3/1/47	55	41
Boeing Co.	3.625%	3/1/48	75	55
Boeing Co.	3.850%	11/1/48	60	47
Boeing Co.	3.900%	5/1/49	150	119
Boeing Co.	3.750%	2/1/50	250	195
Boeing Co.	5.805%	5/1/50	530	550
Boeing Co.	3.825%	3/1/59	200	148
Boeing Co.	3.950%	8/1/59	75	58
Boeing Co.	5.930%	5/1/60	735	763
Burlington Northern Santa Fe LLC	3.000%	4/1/25	100	98
Burlington Northern Santa Fe LLC	3.650%	9/1/25	75	74
Burlington Northern Santa Fe LLC	3.250%	6/15/27	225	217
Burlington Northern Santa Fe LLC	6.200%	8/15/36	125	140
Burlington Northern Santa Fe LLC	5.050%	3/1/41	125	125
Burlington Northern Santa Fe LLC	5.400%	6/1/41	250	262
Burlington Northern Santa Fe LLC	4.400%	3/15/42	250	231
Burlington Northern Santa Fe LLC	4.375%	9/1/42	200	185
Burlington Northern Santa Fe LLC	4.450%	3/15/43	175	163
Burlington Northern Santa Fe LLC	5.150%	9/1/43	125	128
Burlington Northern Santa Fe LLC	4.900%	4/1/44	100	99
Burlington Northern Santa Fe LLC	4.550%	9/1/44	150	140
Burlington Northern Santa Fe LLC	4.150%	4/1/45	125	111
Burlington Northern Santa Fe LLC	4.700%	9/1/45	75	72
Burlington Northern Santa Fe LLC	3.900%	8/1/46	150	127
Burlington Northern Santa Fe LLC	4.125%	6/15/47	125	110
Burlington Northern Santa Fe LLC	4.050%	6/15/48	375	325
Burlington Northern Santa Fe LLC	4.150%	12/15/48	200	176
Burlington Northern Santa Fe LLC	3.550%	2/15/50	400	322
Burlington Northern Santa Fe LLC	3.050%	2/15/51	200	145
Burlington Northern Santa Fe LLC	2.875%	6/15/52	200	140
Burlington Northern Santa Fe LLC	5.200%	4/15/54	325	339
Canadian National Railway Co.	6.250%	8/1/34	75	85
Canadian National Railway Co.	6.200%	6/1/36	75	84
Canadian National Railway Co.	6.375%	11/15/37	100	113
Canadian National Railway Co.	3.200%	8/2/46	100	77
Canadian National Railway Co.	2.450%	5/1/50	425	279
Canadian Pacific Railway Co.	2.875%	11/15/29	100	90
Canadian Pacific Railway Co.	2.050%	3/5/30	200	171
Canadian Pacific Railway Co.	7.125%	10/15/31	100	114
Canadian Pacific Railway Co.	2.450%	12/2/31	250	232
Canadian Pacific Railway Co.	5.950%	5/15/37	80	85
Canadian Pacific Railway Co.	3.000%	12/2/41	178	159
Canadian Pacific Railway Co.	4.300%	5/15/43	75	66
Canadian Pacific Railway Co.	4.950%	8/15/45	125	119
Canadian Pacific Railway Co.	4.700%	5/1/48	225	205
Canadian Pacific Railway Co.	3.500%	5/1/50	100	77
Canadian Pacific Railway Co.	3.100%	12/2/51	500	362
Canadian Pacific Railway Co.	6.125%	9/15/15	120	134
Carrier Global Corp.	2.242%	2/15/25	400	387
[5] Carrier Global Corp.	5.800%	11/30/25	200	203
Carrier Global Corp.	2.493%	2/15/27	250	235
Carrier Global Corp.	2.722%	2/15/30	355	318
Carrier Global Corp.	2.700%	2/15/31	85	74
[5] Carrier Global Corp.	5.900%	3/15/34	175	189
Carrier Global Corp.	3.377%	4/5/40	300	242
Carrier Global Corp.	3.577%	4/5/50	400	314
[5] Carrier Global Corp.	6.200%	3/15/54	200	232
Caterpillar Financial Services Corp.	3.250%	12/1/24	277	273
Caterpillar Financial Services Corp.	4.900%	1/17/25	200	200
Caterpillar Financial Services Corp.	1.450%	5/15/25	100	96
Caterpillar Financial Services Corp.	3.650%	8/12/25	300	295
Caterpillar Financial Services Corp.	0.800%	11/13/25	400	374
Caterpillar Financial Services Corp.	0.900%	3/2/26	300	278
Caterpillar Financial Services Corp.	4.350%	5/15/26	200	200
Caterpillar Financial Services Corp.	2.400%	8/9/26	100	95
Caterpillar Financial Services Corp.	1.150%	9/14/26	200	184
Caterpillar Financial Services Corp.	1.700%	1/8/27	200	185
Caterpillar Financial Services Corp.	3.600%	8/12/27	300	293
Caterpillar Inc.	2.600%	9/19/29	200	184
Caterpillar Inc.	2.600%	4/9/30	120	109
Caterpillar Inc.	6.050%	8/15/36	100	113
Caterpillar Inc.	5.200%	5/27/41	150	159
Caterpillar Inc.	3.803%	8/15/42	243	214
Caterpillar Inc.	3.250%	9/19/49	200	158
Caterpillar Inc.	3.250%	4/9/50	200	159
Caterpillar Inc.	4.750%	5/15/64	100	97
Cintas Corp. No. 2	3.700%	4/1/27	175	171
Cintas Corp. No. 2	4.000%	5/1/32	150	145
CNH Industrial Capital LLC	1.450%	7/15/26	200	184
CNH Industrial NV	3.850%	11/15/27	100	97
CSX Corp.	3.350%	11/1/25	150	146
CSX Corp.	3.250%	6/1/27	150	145
CSX Corp.	3.800%	3/1/28	350	344
CSX Corp.	4.250%	3/15/29	200	200
CSX Corp.	2.400%	2/15/30	172	152
CSX Corp.	4.100%	11/15/32	187	182
CSX Corp.	5.200%	11/15/33	100	104
CSX Corp.	6.220%	4/30/40	152	171
CSX Corp.	5.500%	4/15/41	225	235
CSX Corp.	4.750%	5/30/42	210	201
CSX Corp.	4.100%	3/15/44	150	131
CSX Corp.	4.300%	3/1/48	250	223
CSX Corp.	4.500%	3/15/49	225	205
CSX Corp.	3.350%	9/15/49	265	201
CSX Corp.	4.500%	11/15/52	162	151
CSX Corp.	4.500%	8/1/54	25	23
CSX Corp.	4.250%	11/1/66	150	128
CSX Corp.	4.650%	3/1/68	75	69
Cummins Inc.	0.750%	9/1/25	400	375
Cummins Inc.	2.600%	9/1/50	200	133
Deere & Co.	2.750%	4/15/25	100	98
Deere & Co.	5.375%	10/16/29	125	132
Deere & Co.	7.125%	3/3/31	100	117
Deere & Co.	3.900%	6/9/42	250	225
Deere & Co.	2.875%	9/7/49	200	150
Deere & Co.	3.750%	4/15/50	175	153
[2,5] Delta Air Lines Inc. / SkyMiles IP Ltd.	4.750%	10/20/28	200	197
[2] Delta Air Lines Pass Through Trust Class AA Series 2020-1	2.000%	12/10/29	119	105
Dover Corp.	3.150%	11/15/25	200	194
Dover Corp.	2.950%	11/4/29	75	68
Eaton Corp.	3.103%	9/15/27	128	123
Eaton Corp.	4.150%	3/15/33	236	231
Eaton Corp.	4.150%	11/2/42	150	138
Eaton Corp.	4.700%	8/23/52	228	225
Emerson Electric Co.	2.000%	12/21/28	200	179
Emerson Electric Co.	1.950%	10/15/30	100	86
Emerson Electric Co.	2.200%	12/21/31	200	171
Emerson Electric Co.	2.750%	10/15/50	150	103
Emerson Electric Co.	2.800%	12/21/51	200	138
FedEx Corp.	3.250%	4/1/26	100	97
FedEx Corp.	3.100%	8/5/29	200	185
FedEx Corp.	4.250%	5/15/30	100	98
FedEx Corp.	3.900%	2/1/35	200	183
FedEx Corp.	4.100%	4/15/43	75	64
FedEx Corp.	4.100%	2/1/45	125	105
FedEx Corp.	4.750%	11/15/45	250	230
FedEx Corp.	4.550%	4/1/46	225	202
FedEx Corp.	4.400%	1/15/47	125	109
FedEx Corp.	4.050%	2/15/48	200	167
FedEx Corp.	4.950%	10/17/48	250	237

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
FedEx Corp.	5.250%	5/15/50	250	250
[2] FedEx Corp. Pass Through Trust Class AA Series 2020-1	1.875%	8/20/35	420	350
Fortive Corp.	3.150%	6/15/26	150	144
Fortive Corp.	4.300%	6/15/46	100	85
GE Capital Funding LLC	3.450%	5/15/25	445	435
GE Capital Funding LLC	4.550%	5/15/32	200	196
General Dynamics Corp.	3.250%	4/1/25	150	147
General Dynamics Corp.	3.500%	5/15/25	200	197
General Dynamics Corp.	3.500%	4/1/27	100	97
General Dynamics Corp.	2.625%	11/15/27	200	187
General Dynamics Corp.	3.750%	5/15/28	200	196
General Dynamics Corp.	3.625%	4/1/30	200	192
General Dynamics Corp.	4.250%	4/1/40	150	140
General Dynamics Corp.	3.600%	11/15/42	100	84
General Electric Co.	5.875%	1/14/38	560	616
GXO Logistics Inc.	2.650%	7/15/31	250	205
Hexcel Corp.	4.200%	2/15/27	72	69
Honeywell International Inc.	1.350%	6/1/25	275	263
Honeywell International Inc.	2.500%	11/1/26	50	48
Honeywell International Inc.	1.100%	3/1/27	250	227
Honeywell International Inc.	4.950%	2/15/28	90	93
Honeywell International Inc.	4.250%	1/15/29	200	200
Honeywell International Inc.	2.700%	8/15/29	100	92
Honeywell International Inc.	1.950%	6/1/30	1,000	869
Honeywell International Inc.	1.750%	9/1/31	250	209
Honeywell International Inc.	5.000%	2/15/33	197	206
Honeywell International Inc.	4.500%	1/15/34	200	201
Honeywell International Inc.	5.700%	3/15/37	200	219
Honeywell International Inc.	5.375%	3/1/41	150	160
Hubbell Inc.	3.350%	3/1/26	75	73
Hubbell Inc.	3.150%	8/15/27	50	47
Hubbell Inc.	3.500%	2/15/28	175	168
Huntington Ingalls Industries Inc.	3.483%	12/1/27	100	95
Huntington Ingalls Industries Inc.	2.043%	8/16/28	200	176
Huntington Ingalls Industries Inc.	4.200%	5/1/30	200	190
IDEX Corp.	3.000%	5/1/30	75	67
Illinois Tool Works Inc.	2.650%	11/15/26	300	286
Illinois Tool Works Inc.	4.875%	9/15/41	75	76
Illinois Tool Works Inc.	3.900%	9/1/42	250	224
Ingersoll Rand Inc.	5.400%	8/14/28	100	103
Ingersoll Rand Inc.	5.700%	8/14/33	200	212
JB Hunt Transport Services Inc.	3.875%	3/1/26	200	196
[2] JetBlue Pass Through Trust Class A Series 2020-1	4.000%	5/15/34	121	110
[2] JetBlue Pass Through Trust Class AA Series 2019-1	2.750%	11/15/33	123	103
John Deere Capital Corp.	2.050%	1/9/25	350	340
John Deere Capital Corp.	1.250%	1/10/25	500	482
John Deere Capital Corp.	3.450%	3/13/25	300	295
John Deere Capital Corp.	5.300%	9/8/25	350	355
John Deere Capital Corp.	3.400%	9/11/25	75	74
John Deere Capital Corp.	4.800%	1/9/26	200	201
John Deere Capital Corp.	0.700%	1/15/26	300	278
John Deere Capital Corp.	2.650%	6/10/26	100	96
John Deere Capital Corp.	1.050%	6/17/26	200	184
John Deere Capital Corp.	5.150%	9/8/26	200	204
John Deere Capital Corp.	2.250%	9/14/26	125	118
John Deere Capital Corp.	2.350%	3/8/27	200	188
John Deere Capital Corp.	2.800%	9/8/27	150	142
John Deere Capital Corp.	4.150%	9/15/27	200	199
John Deere Capital Corp.	3.050%	1/6/28	100	95
John Deere Capital Corp.	4.750%	1/20/28	200	203
John Deere Capital Corp.	4.950%	7/14/28	200	205
John Deere Capital Corp.	3.450%	3/7/29	50	48
John Deere Capital Corp.	2.800%	7/18/29	150	139
John Deere Capital Corp.	2.450%	1/9/30	325	293
John Deere Capital Corp.	5.150%	9/8/33	300	316
Johnson Controls International plc	3.900%	2/14/26	37	36
Johnson Controls International plc	6.000%	1/15/36	39	42
Johnson Controls International plc	4.625%	7/2/44	175	158
Johnson Controls International plc	5.125%	9/14/45	9	9
Johnson Controls International plc	4.500%	2/15/47	100	90
Johnson Controls International plc	4.950%	7/2/64	72	66
Johnson Controls International plc / Tyco Fire & Security Finance SCA	2.000%	9/16/31	200	167
Johnson Controls International plc / Tyco Fire & Security Finance SCA	4.900%	12/1/32	72	73
Kennametal Inc.	4.625%	6/15/28	120	117
Keysight Technologies Inc.	4.600%	4/6/27	125	125
Keysight Technologies Inc.	3.000%	10/30/29	100	91
Kirby Corp.	4.200%	3/1/28	300	289
L3Harris Technologies Inc.	3.832%	4/27/25	200	197
L3Harris Technologies Inc.	3.850%	12/15/26	50	49
L3Harris Technologies Inc.	5.400%	1/15/27	200	204
L3Harris Technologies Inc.	4.400%	6/15/28	175	173
L3Harris Technologies Inc.	5.400%	7/31/33	500	520
L3Harris Technologies Inc.	4.854%	4/27/35	100	99
L3Harris Technologies Inc.	5.054%	4/27/45	100	99
L3Harris Technologies Inc.	5.600%	7/31/53	500	534
Legrand France SA	8.500%	2/15/25	68	71
Lennox International Inc.	1.700%	8/1/27	50	45
Lockheed Martin Corp.	3.550%	1/15/26	190	187
Lockheed Martin Corp.	5.100%	11/15/27	250	258
Lockheed Martin Corp.	4.450%	5/15/28	100	101
Lockheed Martin Corp.	3.900%	6/15/32	100	96
Lockheed Martin Corp.	5.250%	1/15/33	250	265
Lockheed Martin Corp.	3.600%	3/1/35	150	137
Lockheed Martin Corp.	4.500%	5/15/36	100	99
Lockheed Martin Corp.	6.150%	9/1/36	300	340
Lockheed Martin Corp.	4.070%	12/15/42	270	244
Lockheed Martin Corp.	3.800%	3/1/45	100	86
Lockheed Martin Corp.	4.700%	5/15/46	275	270
Lockheed Martin Corp.	2.800%	6/15/50	175	125
Lockheed Martin Corp.	4.090%	9/15/52	331	294
Lockheed Martin Corp.	4.150%	6/15/53	250	224
Lockheed Martin Corp.	5.700%	11/15/54	250	282
Lockheed Martin Corp.	5.200%	2/15/55	115	121
Lockheed Martin Corp.	4.300%	6/15/62	125	112
Lockheed Martin Corp.	5.900%	11/15/63	134	157
[5] Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.	6.500%	6/20/27	350	351
Nordson Corp.	5.600%	9/15/28	60	62
Nordson Corp.	5.800%	9/15/33	79	84
Norfolk Southern Corp.	3.650%	8/1/25	50	49
Norfolk Southern Corp.	2.900%	6/15/26	310	297
Norfolk Southern Corp.	7.800%	5/15/27	60	66
Norfolk Southern Corp.	3.150%	6/1/27	125	120
Norfolk Southern Corp.	3.800%	8/1/28	113	110
Norfolk Southern Corp.	2.550%	11/1/29	200	180
Norfolk Southern Corp.	5.050%	8/1/30	100	103
Norfolk Southern Corp.	3.000%	3/15/32	200	178
Norfolk Southern Corp.	4.837%	10/1/41	113	109
Norfolk Southern Corp.	4.450%	6/15/45	75	67
Norfolk Southern Corp.	4.650%	1/15/46	75	69
Norfolk Southern Corp.	4.150%	2/28/48	25	22
Norfolk Southern Corp.	4.100%	5/15/49	73	62
Norfolk Southern Corp.	3.400%	11/1/49	75	57
Norfolk Southern Corp.	3.050%	5/15/50	350	249
Norfolk Southern Corp.	4.050%	8/15/52	239	202
Norfolk Southern Corp.	5.350%	8/1/54	200	208
Norfolk Southern Corp.	3.155%	5/15/55	438	308
Norfolk Southern Corp.	4.100%	5/15/21	100	76
Northrop Grumman Corp.	2.930%	1/15/25	275	269
Northrop Grumman Corp.	3.200%	2/1/27	150	144
Northrop Grumman Corp.	3.250%	1/15/28	100	96
Northrop Grumman Corp.	4.400%	5/1/30	290	288
Northrop Grumman Corp.	4.700%	3/15/33	100	101
Northrop Grumman Corp.	5.150%	5/1/40	90	91
Northrop Grumman Corp.	5.050%	11/15/40	150	150
Northrop Grumman Corp.	4.750%	6/1/43	275	263
Northrop Grumman Corp.	4.030%	10/15/47	380	327
Northrop Grumman Corp.	5.250%	5/1/50	310	319
Northrop Grumman Corp.	4.950%	3/15/53	100	99
Nvent Finance Sarl	4.550%	4/15/28	100	97
Oshkosh Corp.	4.600%	5/15/28	185	182
Oshkosh Corp.	3.100%	3/1/30	60	54
Otis Worldwide Corp.	2.293%	4/5/27	200	186
Otis Worldwide Corp.	5.250%	8/16/28	150	154
Otis Worldwide Corp.	2.565%	2/15/30	300	267
Otis Worldwide Corp.	3.112%	2/15/40	400	321
Otis Worldwide Corp.	3.362%	2/15/50	150	116
PACCAR Financial Corp.	1.800%	2/6/25	60	58
Parker-Hannifin Corp.	3.250%	3/1/27	125	120
Parker-Hannifin Corp.	4.250%	9/15/27	215	213
Parker-Hannifin Corp.	3.250%	6/14/29	75	71
Parker-Hannifin Corp.	6.250%	5/15/38	150	167
Parker-Hannifin Corp.	4.450%	11/21/44	200	182
Parker-Hannifin Corp.	4.000%	6/14/49	215	187
Precision Castparts Corp.	3.250%	6/15/25	175	171
Precision Castparts Corp.	4.375%	6/15/45	200	182
Quanta Services Inc.	2.900%	10/1/30	400	352
[5] Regal Rexnord Corp.	6.050%	2/15/26	100	101
[5] Regal Rexnord Corp.	6.050%	4/15/28	250	253

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
[5] Regal Rexnord Corp.	6.300%	2/15/30	200	206
[5] Regal Rexnord Corp.	6.400%	4/15/33	225	235
Republic Services Inc.	0.875%	11/15/25	500	463
Republic Services Inc.	6.200%	3/1/40	175	196
Republic Services Inc.	5.700%	5/15/41	100	108
Rockwell Automation Inc.	3.500%	3/1/29	100	97
Rockwell Automation Inc.	1.750%	8/15/31	200	165
Rockwell Automation Inc.	4.200%	3/1/49	125	113
Rockwell Automation Inc.	2.800%	8/15/61	200	130
RTX Corp.	3.950%	8/16/25	400	394
RTX Corp.	3.500%	3/15/27	300	289
RTX Corp.	3.125%	5/4/27	225	214
RTX Corp.	7.200%	8/15/27	25	27
RTX Corp.	4.125%	11/16/28	537	525
RTX Corp.	2.250%	7/1/30	300	259
RTX Corp.	1.900%	9/1/31	200	163
RTX Corp.	2.375%	3/15/32	200	167
RTX Corp.	5.150%	2/27/33	200	204
RTX Corp.	6.100%	3/15/34	197	214
RTX Corp.	5.400%	5/1/35	150	155
RTX Corp.	6.050%	6/1/36	100	108
RTX Corp.	6.125%	7/15/38	50	55
RTX Corp.	4.450%	11/16/38	175	161
RTX Corp.	4.700%	12/15/41	50	46
RTX Corp.	4.500%	6/1/42	675	615
RTX Corp.	4.800%	12/15/43	65	60
RTX Corp.	4.150%	5/15/45	200	171
RTX Corp.	3.750%	11/1/46	200	159
RTX Corp.	4.350%	4/15/47	250	219
RTX Corp.	4.050%	5/4/47	107	89
RTX Corp.	4.625%	11/16/48	350	320
RTX Corp.	3.125%	7/1/50	179	127
RTX Corp.	2.820%	9/1/51	200	132
RTX Corp.	3.030%	3/15/52	200	138
RTX Corp.	5.375%	2/27/53	200	204
RTX Corp.	6.400%	3/15/54	244	283
Ryder System Inc.	4.625%	6/1/25	193	192
Ryder System Inc.	2.900%	12/1/26	100	94
Ryder System Inc.	5.650%	3/1/28	100	103
Ryder System Inc.	5.250%	6/1/28	200	203
Snap-on Inc.	3.250%	3/1/27	50	48
Snap-on Inc.	4.100%	3/1/48	75	67
Snap-on Inc.	3.100%	5/1/50	75	57
Southwest Airlines Co.	5.250%	5/4/25	600	600
Southwest Airlines Co.	3.000%	11/15/26	100	95
Southwest Airlines Co.	5.125%	6/15/27	475	477
Southwest Airlines Co.	3.450%	11/16/27	50	47
Southwest Airlines Co.	2.625%	2/10/30	100	87
[2] Spirit Airlines Class A Series 2015-1 Pass Through Trust	4.100%	10/1/29	14	13
Stanley Black & Decker Inc.	3.400%	3/1/26	100	97
Stanley Black & Decker Inc.	5.200%	9/1/40	75	73
Stanley Black & Decker Inc.	4.850%	11/15/48	90	81
Stanley Black & Decker Inc.	4.000%	3/15/60	400	334
Textron Inc.	4.000%	3/15/26	200	196
Textron Inc.	3.650%	3/15/27	250	240
Textron Inc.	3.900%	9/17/29	225	214
Textron Inc.	6.100%	11/15/33	50	53
Timken Co.	4.500%	12/15/28	25	24
Trane Technologies Financing Ltd.	3.500%	3/21/26	75	73
Trane Technologies Financing Ltd.	3.800%	3/21/29	225	218
Trane Technologies Financing Ltd.	5.250%	3/3/33	200	207
Trane Technologies Financing Ltd.	4.500%	3/21/49	75	70
Trane Technologies Global Holding Co Ltd.	5.750%	6/15/43	125	134
Trimble Inc.	4.750%	12/1/24	93	92
Trimble Inc.	4.900%	6/15/28	50	50
Tyco Electronics Group SA	3.125%	8/15/27	200	191
Tyco Electronics Group SA	2.500%	2/4/32	200	173
Tyco Electronics Group SA	7.125%	10/1/37	125	147
Union Pacific Corp.	3.250%	1/15/25	206	202
Union Pacific Corp.	3.750%	7/15/25	560	551
Union Pacific Corp.	2.750%	3/1/26	75	72
Union Pacific Corp.	2.150%	2/5/27	513	479
Union Pacific Corp.	2.400%	2/5/30	200	179
Union Pacific Corp.	2.800%	2/14/32	100	89
Union Pacific Corp.	3.375%	2/1/35	100	88
Union Pacific Corp.	2.891%	4/6/36	500	420
Union Pacific Corp.	3.600%	9/15/37	90	80
Union Pacific Corp.	3.250%	2/5/50	200	153
Union Pacific Corp.	2.950%	3/10/52	250	178
Union Pacific Corp.	4.950%	9/9/52	110	112
Union Pacific Corp.	3.500%	2/14/53	600	476
Union Pacific Corp.	3.875%	2/1/55	100	82
Union Pacific Corp.	3.950%	8/15/59	100	82
Union Pacific Corp.	3.839%	3/20/60	386	315
Union Pacific Corp.	2.973%	9/16/62	325	219
Union Pacific Corp.	3.799%	4/6/71	535	424
[2] United Airlines Class A Series 2013-1 Pass Through Trust	4.300%	2/15/27	41	40
[2] United Airlines Class A Series 2014-1 Pass Through Trust	4.000%	10/11/27	54	51
[2] United Airlines Class A Series 2016-1 Pass Through Trust	3.450%	1/7/30	34	30
[2] United Airlines Class A Series 2023-1 Pass Through Trust	5.800%	7/15/37	225	228
[2] United Airlines Class AA Series 2015-1 Pass Through Trust	3.450%	6/1/29	112	104
[2] United Airlines Class AA Series 2016-1 Pass Through Trust	3.100%	1/7/30	273	250
[2] United Airlines Class AA Series 2016-2 Pass Through Trust	2.875%	4/7/30	52	46
[2] United Airlines Class AA Series 2019-1 Pass Through Trust	4.150%	2/25/33	145	134
[2] United Airlines Class AA Series 2019-2 Pass Through Trust	2.700%	11/1/33	83	70
[2] United Airlines Class B Series 2020-1 Pass Through Trust	4.875%	7/15/27	243	236
[2] United Airlines Pass Through Trust Class A Series 2020-1	5.875%	4/15/29	446	451
United Parcel Service Inc.	3.900%	4/1/25	300	297
United Parcel Service Inc.	2.400%	11/15/26	399	380
United Parcel Service Inc.	3.400%	3/15/29	100	97
United Parcel Service Inc.	2.500%	9/1/29	100	91
United Parcel Service Inc.	4.875%	3/3/33	200	208
United Parcel Service Inc.	6.200%	1/15/38	173	198
United Parcel Service Inc.	5.200%	4/1/40	255	265
United Parcel Service Inc.	4.875%	11/15/40	75	75
United Parcel Service Inc.	3.625%	10/1/42	100	85
United Parcel Service Inc.	3.400%	11/15/46	110	88
United Parcel Service Inc.	4.250%	3/15/49	125	114
United Parcel Service Inc.	3.400%	9/1/49	200	161
United Parcel Service Inc.	5.300%	4/1/50	300	319
United Parcel Service Inc.	5.050%	3/3/53	200	208
Valmont Industries Inc.	5.000%	10/1/44	150	135
Valmont Industries Inc.	5.250%	10/1/54	75	67
[5] Veralto Corp.	5.500%	9/18/26	125	127
[5] Veralto Corp.	5.350%	9/18/28	125	128
[5] Veralto Corp.	5.450%	9/18/33	125	130
Waste Connections Inc.	4.250%	12/1/28	51	51
Waste Connections Inc.	3.500%	5/1/29	200	191
Waste Connections Inc.	2.600%	2/1/30	139	125
Waste Connections Inc.	2.200%	1/15/32	200	167
Waste Connections Inc.	3.200%	6/1/32	500	450
Waste Connections Inc.	4.200%	1/15/33	132	128
Waste Connections Inc.	3.050%	4/1/50	75	54
Waste Connections Inc.	2.950%	1/15/52	200	141
Waste Management Inc.	0.750%	11/15/25	100	93
Waste Management Inc.	3.150%	11/15/27	125	120
Waste Management Inc.	4.875%	2/15/29	200	205
Waste Management Inc.	1.500%	3/15/31	200	164
Waste Management Inc.	4.625%	2/15/33	88	88
Waste Management Inc.	4.875%	2/15/34	200	204
Waste Management Inc.	2.950%	6/1/41	200	157
Waste Management Inc.	2.500%	11/15/50	200	133
Westinghouse Air Brake Technologies Corp.	3.200%	6/15/25	360	348
Westinghouse Air Brake Technologies Corp.	4.700%	9/15/28	175	173
WW Grainger Inc.	1.850%	2/15/25	75	72
WW Grainger Inc.	3.750%	5/15/46	75	63
WW Grainger Inc.	4.200%	5/15/47	75	68
Xylem Inc.	3.250%	11/1/26	100	96
Xylem Inc.	1.950%	1/30/28	100	91
Xylem Inc.	2.250%	1/30/31	100	86
Xylem Inc.	4.375%	11/1/46	100	86
				84,473
Materials (0.8%)				
Air Products and Chemicals Inc.	2.050%	5/15/30	200	175
Air Products and Chemicals Inc.	2.700%	5/15/40	200	153
Air Products and Chemicals Inc.	2.800%	5/15/50	200	143
Albemarle Corp.	5.450%	12/1/44	75	70
Albemarle Corp.	5.650%	6/1/52	300	279
Amcor Finance USA Inc.	5.625%	5/26/33	48	50
Amcor Flexibles North America Inc.	4.000%	5/17/25	91	89

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Amcor Flexibles North America Inc.	3.100%	9/15/26	50	47
Amcor Flexibles North America Inc.	2.630%	6/19/30	125	108
Amcor Flexibles North America Inc.	2.690%	5/25/31	200	173
AngloGold Ashanti Holdings plc	3.375%	11/1/28	200	180
AngloGold Ashanti Holdings plc	3.750%	10/1/30	200	174
ArcelorMittal SA	4.550%	3/11/26	100	98
ArcelorMittal SA	6.550%	11/29/27	200	210
ArcelorMittal SA	4.250%	7/16/29	100	97
ArcelorMittal SA	6.800%	11/29/32	180	195
ArcelorMittal SA	7.000%	10/15/39	100	108
ArcelorMittal SA	6.750%	3/1/41	100	106
Avery Dennison Corp.	4.875%	12/6/28	75	76
Barrick Gold Corp.	6.450%	10/15/35	75	83
Barrick North America Finance LLC	5.700%	5/30/41	350	368
Barrick North America Finance LLC	5.750%	5/1/43	150	160
Berry Global Inc.	1.570%	1/15/26	400	372
5 Berry Global Inc.	5.500%	4/15/28	200	202
BHP Billiton Finance USA Ltd.	4.875%	2/27/26	200	201
BHP Billiton Finance USA Ltd.	4.750%	2/28/28	200	202
BHP Billiton Finance USA Ltd.	5.100%	9/8/28	200	206
BHP Billiton Finance USA Ltd.	4.900%	2/28/33	200	205
BHP Billiton Finance USA Ltd.	5.250%	9/8/33	300	311
BHP Billiton Finance USA Ltd.	4.125%	2/24/42	150	136
BHP Billiton Finance USA Ltd.	5.000%	9/30/43	440	445
BHP Billiton Finance USA Ltd.	5.500%	9/8/53	140	153
Cabot Corp.	4.000%	7/1/29	55	52
Carlisle Cos. Inc.	3.500%	12/1/24	50	49
Carlisle Cos. Inc.	3.750%	12/1/27	125	120
Carlisle Cos. Inc.	2.750%	3/1/30	150	133
Celanese US Holdings LLC	6.050%	3/15/25	82	82
Celanese US Holdings LLC	6.165%	7/15/27	400	410
Celanese US Holdings LLC	6.350%	11/15/28	175	183
Celanese US Holdings LLC	6.330%	7/15/29	200	210
Celanese US Holdings LLC	6.550%	11/15/30	150	159
Celanese US Holdings LLC	6.379%	7/15/32	200	212
Celanese US Holdings LLC	6.700%	11/15/33	150	163
Celulosa Arauco y Constitucion SA	3.875%	11/2/27	300	279
Celulosa Arauco y Constitucion SA	5.500%	11/2/47	200	172
CF Industries Inc.	5.150%	3/15/34	200	198
CF Industries Inc.	4.950%	6/1/43	150	138
CF Industries Inc.	5.375%	3/15/44	100	96
Dow Chemical Co.	4.550%	11/30/25	10	10
Dow Chemical Co.	4.800%	11/30/28	225	227
Dow Chemical Co.	2.100%	11/15/30	400	343
Dow Chemical Co.	4.250%	10/1/34	106	102
Dow Chemical Co.	9.400%	5/15/39	203	283
Dow Chemical Co.	5.250%	11/15/41	100	98
Dow Chemical Co.	4.625%	10/1/44	200	184
Dow Chemical Co.	5.550%	11/30/48	100	102
Dow Chemical Co.	6.900%	5/15/53	150	181
DuPont de Nemours Inc.	4.493%	11/15/25	350	348
DuPont de Nemours Inc.	4.725%	11/15/28	425	432
DuPont de Nemours Inc.	5.319%	11/15/38	300	308
DuPont de Nemours Inc.	5.419%	11/15/48	375	392
Eastman Chemical Co.	3.800%	3/15/25	200	197
Eastman Chemical Co.	4.800%	9/1/42	225	205
Eastman Chemical Co.	4.650%	10/15/44	150	132
Ecolab Inc.	2.700%	11/1/26	200	192
Ecolab Inc.	1.650%	2/1/27	100	92
Ecolab Inc.	3.250%	12/1/27	100	96
Ecolab Inc.	5.250%	1/15/28	200	207
Ecolab Inc.	1.300%	1/30/31	500	409
Ecolab Inc.	2.125%	2/1/32	100	85
Ecolab Inc.	2.700%	12/15/51	275	188
Ecolab Inc.	2.750%	8/18/55	100	68
EIDP Inc.	1.700%	7/15/25	100	95
EIDP Inc.	4.500%	5/15/26	100	100
EIDP Inc.	2.300%	7/15/30	100	88
EIDP Inc.	4.800%	5/15/33	100	101
FMC Corp.	5.150%	5/18/26	100	100
FMC Corp.	3.200%	10/1/26	50	47
FMC Corp.	3.450%	10/1/29	100	91
FMC Corp.	5.650%	5/18/33	100	99
FMC Corp.	4.500%	10/1/49	100	79
FMC Corp.	6.375%	5/18/53	100	102
Freeport-McMoRan Inc.	5.000%	9/1/27	200	198
Freeport-McMoRan Inc.	4.125%	3/1/28	100	96
Freeport-McMoRan Inc.	4.375%	8/1/28	100	96
Freeport-McMoRan Inc.	5.250%	9/1/29	100	101
Freeport-McMoRan Inc.	4.250%	3/1/30	100	94
Freeport-McMoRan Inc.	4.625%	8/1/30	200	196
Freeport-McMoRan Inc.	5.400%	11/14/34	100	101
Freeport-McMoRan Inc.	5.450%	3/15/43	300	291
Georgia-Pacific LLC	7.375%	12/1/25	100	104
Georgia-Pacific LLC	8.875%	5/15/31	250	312
Huntsman International LLC	2.950%	6/15/31	100	85
International Flavors & Fragrances Inc.	4.450%	9/26/28	50	49
International Flavors & Fragrances Inc.	4.375%	6/1/47	90	69
International Flavors & Fragrances Inc.	5.000%	9/26/48	100	85
International Paper Co.	5.000%	9/15/35	100	100
International Paper Co.	6.000%	11/15/41	100	106
International Paper Co.	4.800%	6/15/44	300	277
International Paper Co.	4.400%	8/15/47	200	174
Kinross Gold Corp.	4.500%	7/15/27	25	24
5 Kinross Gold Corp.	6.250%	7/15/33	100	105
Linde Inc.	2.650%	2/5/25	147	143
Linde Inc.	4.700%	12/5/25	200	200
Linde Inc.	1.100%	8/10/30	300	249
Linde Inc.	3.550%	11/7/42	50	42
LYB International Finance BV	5.250%	7/15/43	200	191
LYB International Finance III LLC	1.250%	10/1/25	491	459
LYB International Finance III LLC	5.625%	5/15/33	52	54
LYB International Finance III LLC	3.375%	10/1/40	200	154
LYB International Finance III LLC	4.200%	10/15/49	135	108
LYB International Finance III LLC	3.625%	4/1/51	280	204
LyondellBasell Industries NV	4.625%	2/26/55	425	370
Martin Marietta Materials Inc.	3.450%	6/1/27	50	48
Martin Marietta Materials Inc.	3.500%	12/15/27	100	96
Martin Marietta Materials Inc.	2.500%	3/15/30	100	88
Martin Marietta Materials Inc.	2.400%	7/15/31	150	128
Martin Marietta Materials Inc.	4.250%	12/15/47	175	154
Martin Marietta Materials Inc.	3.200%	7/15/51	220	163
Mosaic Co.	4.050%	11/15/27	200	195
Mosaic Co.	5.450%	11/15/33	100	102
Mosaic Co.	4.875%	11/15/41	50	45
Mosaic Co.	5.625%	11/15/43	100	99
Newmont Corp.	2.800%	10/1/29	150	137
Newmont Corp.	2.250%	10/1/30	200	173
Newmont Corp.	2.600%	7/15/32	100	85
Newmont Corp.	5.875%	4/1/35	100	108
Newmont Corp.	6.250%	10/1/39	225	250
Newmont Corp.	5.450%	6/9/44	200	203
Nucor Corp.	2.000%	6/1/25	100	96
Nucor Corp.	3.950%	5/1/28	100	98
Nucor Corp.	2.700%	6/1/30	100	91
Nucor Corp.	3.125%	4/1/32	100	90
Nucor Corp.	6.400%	12/1/37	100	114
Nucor Corp.	2.979%	12/15/55	300	204
Nutrien Ltd.	3.000%	4/1/25	250	243
Nutrien Ltd.	5.950%	11/7/25	200	204
Nutrien Ltd.	4.000%	12/15/26	50	49
Nutrien Ltd.	4.900%	3/27/28	200	202
Nutrien Ltd.	4.125%	3/15/35	250	232
Nutrien Ltd.	5.625%	12/1/40	275	276
Nutrien Ltd.	4.900%	6/1/43	50	47
Nutrien Ltd.	5.250%	1/15/45	191	185
Nutrien Ltd.	5.000%	4/1/49	100	95
Nutrien Ltd.	5.800%	3/27/53	45	48
Owens Corning	3.400%	8/15/26	200	193
Owens Corning	3.950%	8/15/29	100	95
Owens Corning	3.875%	6/1/30	50	47
Owens Corning	4.300%	7/15/47	200	176
Owens Corning	4.400%	1/30/48	75	65
Packaging Corp. of America	3.400%	12/15/27	100	95
Packaging Corp. of America	3.000%	12/15/29	140	127
Packaging Corp. of America	4.050%	12/15/49	90	74
Packaging Corp. of America	3.050%	10/1/51	100	70
PPG Industries Inc.	2.550%	6/15/30	300	261
Reliance Steel & Aluminum Co.	2.150%	8/15/30	100	85
Rio Tinto Alcan Inc.	6.125%	12/15/33	225	246
Rio Tinto Finance USA Ltd.	7.125%	7/15/28	75	83
Rio Tinto Finance USA Ltd.	2.750%	11/2/51	350	239
Rio Tinto Finance USA plc	5.000%	3/9/33	200	207
Rio Tinto Finance USA plc	4.750%	3/22/42	150	145
Rio Tinto Finance USA plc	4.125%	8/21/42	250	226
Rio Tinto Finance USA plc	5.125%	3/9/53	200	208
Rohm and Haas Co.	7.850%	7/15/29	125	141
RPM International Inc.	3.750%	3/15/27	50	48
RPM International Inc.	4.250%	1/15/48	200	166
Sherwin-Williams Co.	3.450%	8/1/25	225	219
Sherwin-Williams Co.	4.250%	8/8/25	200	198
Sherwin-Williams Co.	3.950%	1/15/26	200	197

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Sherwin-Williams Co.	3.450%	6/1/27	100	97
Sherwin-Williams Co.	2.300%	5/15/30	100	87
Sherwin-Williams Co.	4.000%	12/15/42	100	84
Sherwin-Williams Co.	4.550%	8/1/45	90	81
Sherwin-Williams Co.	4.500%	6/1/47	300	275
Sherwin-Williams Co.	3.300%	5/15/50	100	74
Sonoco Products Co.	2.250%	2/1/27	500	460
Sonoco Products Co.	3.125%	5/1/30	105	95
Southern Copper Corp.	3.875%	4/23/25	50	49
Southern Copper Corp.	7.500%	7/27/35	100	116
Southern Copper Corp.	6.750%	4/16/40	325	363
Southern Copper Corp.	5.250%	11/8/42	300	290
Southern Copper Corp.	5.875%	4/23/45	200	203
Steel Dynamics Inc.	2.400%	6/15/25	100	96
Steel Dynamics Inc.	3.450%	4/15/30	125	115
Steel Dynamics Inc.	3.250%	1/15/31	100	91
Steel Dynamics Inc.	3.250%	10/15/50	100	70
Suzano Austria GmbH	6.000%	1/15/29	400	409
Suzano Austria GmbH	5.000%	1/15/30	200	193
Suzano Austria GmbH	3.750%	1/15/31	200	176
Suzano Austria GmbH	3.125%	1/15/32	125	103
Suzano International Finance BV	4.000%	1/14/25	150	147
Teck Resources Ltd.	3.900%	7/15/30	100	93
Teck Resources Ltd.	6.125%	10/1/35	100	105
Teck Resources Ltd.	6.000%	8/15/40	119	121
Teck Resources Ltd.	5.200%	3/1/42	100	93
Vale Overseas Ltd.	3.750%	7/8/30	100	92
Vale Overseas Ltd.	6.125%	6/12/33	200	207
Vale Overseas Ltd.	8.250%	1/17/34	50	59
Vale Overseas Ltd.	6.875%	11/21/36	310	337
Vale Overseas Ltd.	6.875%	11/10/39	325	353
Vale SA	5.625%	9/11/42	75	73
Vulcan Materials Co.	4.500%	4/1/25	200	198
Vulcan Materials Co.	3.500%	6/1/30	150	140
Vulcan Materials Co.	4.500%	6/15/47	125	113
Westlake Corp.	3.600%	8/15/26	100	97
Westlake Corp.	3.375%	6/15/30	100	91
Westlake Corp.	5.000%	8/15/46	200	183
Westlake Corp.	3.125%	8/15/51	100	66
Westlake Corp.	3.375%	8/15/61	100	65
WestRock MWV LLC	7.950%	2/15/31	250	291
WRKCo Inc.	4.650%	3/15/26	100	99
WRKCo Inc.	3.375%	9/15/27	250	236
WRKCo Inc.	4.900%	3/15/29	200	201
WRKCo Inc.	3.000%	6/15/33	100	86
Yamana Gold Inc.	2.630%	8/15/31	100	84
				33,967
Real Estate (1.0%)				
Alexandria Real Estate Equities Inc.	3.450%	4/30/25	254	248
Alexandria Real Estate Equities Inc.	2.750%	12/15/29	200	176
Alexandria Real Estate Equities Inc.	3.375%	8/15/31	150	135
Alexandria Real Estate Equities Inc.	1.875%	2/1/33	500	390
Alexandria Real Estate Equities Inc.	4.000%	2/1/50	125	99
Alexandria Real Estate Equities Inc.	3.000%	5/18/51	500	331
Alexandria Real Estate Equities Inc.	3.550%	3/15/52	200	146
American Homes 4 Rent LP	2.375%	7/15/31	200	165
American Homes 4 Rent LP	3.375%	7/15/51	200	137
American Tower Corp.	2.950%	1/15/25	100	98
American Tower Corp.	4.000%	6/1/25	138	136
American Tower Corp.	1.600%	4/15/26	200	185
American Tower Corp.	1.450%	9/15/26	200	182
American Tower Corp.	3.375%	10/15/26	200	192
American Tower Corp.	2.750%	1/15/27	500	469
American Tower Corp.	3.125%	1/15/27	125	118
American Tower Corp.	3.650%	3/15/27	200	192
American Tower Corp.	1.500%	1/31/28	500	437
American Tower Corp.	3.950%	3/15/29	140	134
American Tower Corp.	3.800%	8/15/29	475	451
American Tower Corp.	2.900%	1/15/30	145	130
American Tower Corp.	2.100%	6/15/30	150	126
American Tower Corp.	2.700%	4/15/31	200	172
American Tower Corp.	2.300%	9/15/31	200	166
American Tower Corp.	4.050%	3/15/32	200	188
American Tower Corp.	3.700%	10/15/49	200	152
American Tower Corp.	3.100%	6/15/50	150	103
AvalonBay Communities Inc.	3.450%	6/1/25	100	98
AvalonBay Communities Inc.	2.950%	5/11/26	150	144
AvalonBay Communities Inc.	2.900%	10/15/26	50	48
AvalonBay Communities Inc.	3.350%	5/15/27	75	72
AvalonBay Communities Inc.	3.200%	1/15/28	75	71
AvalonBay Communities Inc.	2.050%	1/15/32	300	251
AvalonBay Communities Inc.	3.900%	10/15/46	60	49
AvalonBay Communities Inc.	4.350%	4/15/48	60	51
Boston Properties LP	3.200%	1/15/25	111	108
Boston Properties LP	3.650%	2/1/26	100	96
Boston Properties LP	2.750%	10/1/26	50	46
Boston Properties LP	3.400%	6/21/29	400	360
Boston Properties LP	2.900%	3/15/30	400	343
Boston Properties LP	2.450%	10/1/33	400	305
Boston Properties LP	6.500%	1/15/34	50	53
Brixmor Operating Partnership LP	3.850%	2/1/25	125	122
Brixmor Operating Partnership LP	4.125%	6/15/26	200	194
Brixmor Operating Partnership LP	3.900%	3/15/27	75	71
Brixmor Operating Partnership LP	4.125%	5/15/29	533	507
Brixmor Operating Partnership LP	4.050%	7/1/30	250	235
Camden Property Trust	3.150%	7/1/29	50	46
Camden Property Trust	2.800%	5/15/30	265	238
Camden Property Trust	3.350%	11/1/49	120	90
CBRE Services Inc.	4.875%	3/1/26	125	125
CBRE Services Inc.	2.500%	4/1/31	200	169
CBRE Services Inc.	5.950%	8/15/34	200	210
Corporate Office Properties LP	2.000%	1/15/29	350	291
Crown Castle Inc.	1.350%	7/15/25	100	94
Crown Castle Inc.	4.450%	2/15/26	250	246
Crown Castle Inc.	3.700%	6/15/26	175	169
Crown Castle Inc.	2.900%	3/15/27	200	187
Crown Castle Inc.	3.650%	9/1/27	325	309
Crown Castle Inc.	3.800%	2/15/28	425	404
Crown Castle Inc.	4.800%	9/1/28	200	197
Crown Castle Inc.	3.100%	11/15/29	100	90
Crown Castle Inc.	3.300%	7/1/30	115	103
Crown Castle Inc.	2.250%	1/15/31	200	166
Crown Castle Inc.	2.500%	7/15/31	200	167
Crown Castle Inc.	5.100%	5/1/33	200	198
Crown Castle Inc.	2.900%	4/1/41	500	358
Crown Castle Inc.	4.750%	5/15/47	95	82
Crown Castle Inc.	5.200%	2/15/49	75	71
Crown Castle Inc.	4.150%	7/1/50	100	81
Crown Castle Inc.	3.250%	1/15/51	200	140
CubeSmart LP	4.000%	11/15/25	50	49
CubeSmart LP	3.125%	9/1/26	100	95
CubeSmart LP	2.250%	12/15/28	200	177
CubeSmart LP	4.375%	2/15/29	50	49
CubeSmart LP	2.000%	2/15/31	75	61
CubeSmart LP	2.500%	2/15/32	200	166
Digital Realty Trust LP	4.450%	7/15/28	370	362
Digital Realty Trust LP	3.600%	7/1/29	175	164
EPR Properties	4.500%	6/1/27	141	133
EPR Properties	3.600%	11/15/31	375	311
Equinix Inc.	1.250%	7/15/25	100	94
Equinix Inc.	1.000%	9/15/25	500	467
Equinix Inc.	1.450%	5/15/26	200	185
Equinix Inc.	2.900%	11/18/26	100	95
Equinix Inc.	1.800%	7/15/27	100	91
Equinix Inc.	1.550%	3/15/28	500	439
Equinix Inc.	3.200%	11/18/29	450	414
Equinix Inc.	2.150%	7/15/30	250	212
Equinix Inc.	2.500%	5/15/31	200	170
Equinix Inc.	3.000%	7/15/50	100	68
ERP Operating LP	3.375%	6/1/25	125	122
ERP Operating LP	2.850%	11/1/26	50	47
ERP Operating LP	3.500%	3/1/28	100	96
ERP Operating LP	4.150%	12/1/28	70	69
ERP Operating LP	3.000%	7/1/29	75	69
ERP Operating LP	2.500%	2/15/30	150	133
ERP Operating LP	4.500%	7/1/44	150	133
ERP Operating LP	4.500%	6/1/45	25	21
ERP Operating LP	4.000%	8/1/47	100	80
Essex Portfolio LP	3.500%	4/1/25	166	162
Essex Portfolio LP	3.375%	4/15/26	345	333
Essex Portfolio LP	3.625%	5/1/27	100	95
Essex Portfolio LP	4.000%	3/1/29	100	95
Essex Portfolio LP	3.000%	1/15/30	110	98
Essex Portfolio LP	2.650%	3/15/32	105	88
Essex Portfolio LP	4.500%	3/15/48	120	103
Extra Space Storage LP	3.500%	7/1/26	125	120
Extra Space Storage LP	3.875%	12/15/27	150	144
Extra Space Storage LP	5.700%	4/1/28	200	205
Extra Space Storage LP	4.000%	6/15/29	25	24
Extra Space Storage LP	5.500%	7/1/30	500	511

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Extra Space Storage LP	5.900%	1/15/31	100	105
Extra Space Storage LP	2.400%	10/15/31	200	165
Extra Space Storage LP	2.350%	3/15/32	100	82
Federal Realty OP LP	3.250%	7/15/27	50	47
Federal Realty OP LP	3.200%	6/15/29	25	23
Federal Realty OP LP	4.500%	12/1/44	150	125
GLP Capital LP / GLP Financing II Inc.	5.250%	6/1/25	200	199
GLP Capital LP / GLP Financing II Inc.	5.375%	4/15/26	175	174
GLP Capital LP / GLP Financing II Inc.	5.750%	6/1/28	25	25
GLP Capital LP / GLP Financing II Inc.	5.300%	1/15/29	275	274
GLP Capital LP / GLP Financing II Inc.	4.000%	1/15/30	175	160
GLP Capital LP / GLP Financing II Inc.	4.000%	1/15/31	200	180
Healthcare Realty Holdings LP	3.500%	8/1/26	130	124
Healthcare Realty Holdings LP	2.000%	3/15/31	250	201
Healthpeak OP LLC	3.400%	2/1/25	81	79
Healthpeak OP LLC	3.250%	7/15/26	25	24
Healthpeak OP LLC	3.500%	7/15/29	125	117
Healthpeak OP LLC	3.000%	1/15/30	200	178
Healthpeak OP LLC	5.250%	12/15/32	100	101
Healthpeak OP LLC	6.750%	2/1/41	100	112
Highwoods Realty LP	2.600%	2/1/31	250	195
Host Hotels & Resorts LP	2.900%	12/15/31	275	231
Hudson Pacific Properties LP	3.950%	11/1/27	100	84
Hudson Pacific Properties LP	4.650%	4/1/29	25	20
Hudson Pacific Properties LP	3.250%	1/15/30	60	45
Invitation Homes Operating Partnership LP	2.300%	11/15/28	200	178
Invitation Homes Operating Partnership LP	5.450%	8/15/30	32	32
Invitation Homes Operating Partnership LP	5.500%	8/15/33	80	80
Invitation Homes Operating Partnership LP	2.700%	1/15/34	200	160
Kilroy Realty LP	3.450%	12/15/24	50	49
Kilroy Realty LP	4.750%	12/15/28	50	48
Kilroy Realty LP	4.250%	8/15/29	104	96
Kilroy Realty LP	3.050%	2/15/30	200	170
Kilroy Realty LP	2.650%	11/15/33	250	190
Kimco Realty OP LLC	2.800%	10/1/26	125	118
Kimco Realty OP LLC	3.800%	4/1/27	75	72
Kimco Realty OP LLC	1.900%	3/1/28	500	441
Kimco Realty OP LLC	2.700%	10/1/30	100	87
Kimco Realty OP LLC	3.200%	4/1/32	200	174
Kimco Realty OP LLC	4.600%	2/1/33	200	193
Kimco Realty OP LLC	4.125%	12/1/46	50	39
Kimco Realty OP LLC	4.450%	9/1/47	50	42
Kite Realty Group LP	4.000%	10/1/26	200	189
LXP Industrial Trust	2.375%	10/1/31	200	161
Mid-America Apartments LP	3.600%	6/1/27	250	241
Mid-America Apartments LP	2.750%	3/15/30	150	131
Mid-America Apartments LP	1.700%	2/15/31	150	122
NNN REIT Inc.	3.500%	10/15/27	350	331
NNN REIT Inc.	4.300%	10/15/28	25	24
NNN REIT Inc.	2.500%	4/15/30	75	65
NNN REIT Inc.	5.600%	10/15/33	150	155
NNN REIT Inc.	4.800%	10/15/48	50	44
NNN REIT Inc.	3.100%	4/15/50	50	33
Omega Healthcare Investors Inc.	3.625%	10/1/29	250	221
Omega Healthcare Investors Inc.	3.375%	2/1/31	250	212
Phillips Edison Grocery Center Operating Partnership I LP	2.625%	11/15/31	250	204
Physicians Realty LP	4.300%	3/15/27	100	97
Physicians Realty LP	3.950%	1/15/28	100	95
Physicians Realty LP	2.625%	11/1/31	500	412
Piedmont Operating Partnership LP	9.250%	7/20/28	100	106
Prologis LP	3.250%	6/30/26	175	169
Prologis LP	2.125%	4/15/27	105	97
Prologis LP	3.375%	12/15/27	160	153
Prologis LP	4.875%	6/15/28	100	101
Prologis LP	3.875%	9/15/28	100	97
Prologis LP	4.000%	9/15/28	50	49
Prologis LP	4.375%	2/1/29	200	198
Prologis LP	2.875%	11/15/29	70	64
Prologis LP	2.250%	4/15/30	155	136
Prologis LP	1.750%	7/1/30	200	168
Prologis LP	1.250%	10/15/30	350	283
Prologis LP	2.250%	1/15/32	100	84
Prologis LP	4.750%	6/15/33	100	101
Prologis LP	5.125%	1/15/34	127	131
Prologis LP	4.375%	9/15/48	75	67
Prologis LP	3.000%	4/15/50	140	101
Prologis LP	5.250%	6/15/53	200	209
Public Storage Operating Co.	1.500%	11/9/26	225	207
Public Storage Operating Co.	3.094%	9/15/27	100	95
Public Storage Operating Co.	1.950%	11/9/28	225	201
Public Storage Operating Co.	5.125%	1/15/29	100	103
Public Storage Operating Co.	3.385%	5/1/29	100	96
Public Storage Operating Co.	2.250%	11/9/31	225	192
Public Storage Operating Co.	5.350%	8/1/53	150	157
Realty Income Corp.	3.875%	4/15/25	225	221
Realty Income Corp.	4.625%	11/1/25	75	75
Realty Income Corp.	4.125%	10/15/26	125	123
Realty Income Corp.	3.000%	1/15/27	150	142
Realty Income Corp.	3.950%	8/15/27	450	438
Realty Income Corp.	3.650%	1/15/28	190	182
Realty Income Corp.	3.100%	12/15/29	150	138
Realty Income Corp.	1.800%	3/15/33	500	389
Realty Income Corp.	4.650%	3/15/47	175	164
Regency Centers LP	3.600%	2/1/27	25	24
Regency Centers LP	4.125%	3/15/28	75	72
Regency Centers LP	2.950%	9/15/29	100	90
Regency Centers LP	4.400%	2/1/47	200	166
Regency Centers LP	4.650%	3/15/49	75	64
Rexford Industrial Realty LP	2.150%	9/1/31	200	160
Sabra Health Care LP	5.125%	8/15/26	25	25
Sabra Health Care LP	3.900%	10/15/29	150	136
Sabra Health Care LP	3.200%	12/1/31	100	82
Safehold GL Holdings LLC	2.850%	1/15/32	200	163
Simon Property Group LP	3.500%	9/1/25	300	293
Simon Property Group LP	3.300%	1/15/26	195	189
Simon Property Group LP	1.375%	1/15/27	500	456
Simon Property Group LP	1.750%	2/1/28	250	225
Simon Property Group LP	2.650%	7/15/30	200	177
Simon Property Group LP	2.200%	2/1/31	250	210
Simon Property Group LP	2.250%	1/15/32	500	416
Simon Property Group LP	2.650%	2/1/32	100	85
Simon Property Group LP	6.250%	1/15/34	85	93
Simon Property Group LP	4.250%	11/30/46	100	84
Simon Property Group LP	3.250%	9/13/49	200	145
Simon Property Group LP	3.800%	7/15/50	200	158
Simon Property Group LP	5.850%	3/8/53	89	95
Simon Property Group LP	6.650%	1/15/54	85	100
SITE Centers Corp.	4.250%	2/1/26	70	68
Spirit Realty LP	3.200%	1/15/27	80	76
Spirit Realty LP	2.100%	3/15/28	300	266
Spirit Realty LP	4.000%	7/15/29	60	57
Spirit Realty LP	3.400%	1/15/30	80	73
STORE Capital Corp.	4.500%	3/15/28	75	70
STORE Capital Corp.	4.625%	3/15/29	100	92
Sun Communities Operating LP	2.300%	11/1/28	200	175
Sun Communities Operating LP	4.200%	4/15/32	200	183
Tanger Properties LP	3.125%	9/1/26	175	164
Tanger Properties LP	3.875%	7/15/27	50	46
UDR Inc.	2.950%	9/1/26	150	142
UDR Inc.	3.500%	7/1/27	150	143
UDR Inc.	3.500%	1/15/28	250	235
UDR Inc.	3.200%	1/15/30	60	55
UDR Inc.	3.000%	8/15/31	65	57
UDR Inc.	1.900%	3/15/33	200	153
UDR Inc.	3.100%	11/1/34	65	54
Ventas Realty LP	2.650%	1/15/25	75	73
Ventas Realty LP	4.125%	1/15/26	75	73
Ventas Realty LP	3.250%	10/15/26	75	71
Ventas Realty LP	3.850%	4/1/27	50	48
Ventas Realty LP	4.000%	3/1/28	125	119
Ventas Realty LP	3.000%	1/15/30	100	88
Ventas Realty LP	4.750%	11/15/30	200	195
Ventas Realty LP	4.875%	4/15/49	80	70
VICI Properties LP	4.750%	2/15/28	200	197
VICI Properties LP	4.950%	2/15/30	200	194
VICI Properties LP	5.125%	5/15/32	200	195
VICI Properties LP	5.625%	5/15/52	100	96
Welltower OP LLC	3.625%	3/15/24	195	194
Welltower OP LLC	4.000%	6/1/25	380	373
Welltower OP LLC	4.250%	4/1/26	150	148
Welltower OP LLC	2.700%	2/15/27	300	282
Welltower OP LLC	4.250%	4/15/28	125	123
Welltower OP LLC	4.125%	3/15/29	250	241
Welltower OP LLC	2.750%	1/15/31	250	218
Welltower OP LLC	2.750%	1/15/32	200	170

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Welltower OP LLC	6.500%	3/15/41	25	28
Welltower OP LLC	4.950%	9/1/48	75	71
Weyerhaeuser Co.	4.750%	5/15/26	51	51
Weyerhaeuser Co.	4.000%	11/15/29	150	143
Weyerhaeuser Co.	4.000%	4/15/30	200	191
Weyerhaeuser Co.	7.375%	3/15/32	29	34
Weyerhaeuser Co.	3.375%	3/9/33	200	178
WP Carey Inc.	4.000%	2/1/25	50	49
WP Carey Inc.	4.250%	10/1/26	75	73
WP Carey Inc.	2.250%	4/1/33	200	156
				42,635
Technology (2.4%)				
Adobe Inc.	1.900%	2/1/25	20	19
Adobe Inc.	3.250%	2/1/25	175	172
Adobe Inc.	2.150%	2/1/27	180	169
Adobe Inc.	2.300%	2/1/30	225	202
Amdocs Ltd.	2.538%	6/15/30	200	172
Analog Devices Inc.	2.950%	4/1/25	85	83
Analog Devices Inc.	3.500%	12/5/26	200	196
Analog Devices Inc.	3.450%	6/15/27	100	97
Analog Devices Inc.	1.700%	10/1/28	200	178
Analog Devices Inc.	2.800%	10/1/41	200	149
Analog Devices Inc.	2.950%	10/1/51	400	287
Apple Inc.	2.750%	1/13/25	275	269
Apple Inc.	1.125%	5/11/25	900	858
Apple Inc.	0.550%	8/20/25	500	470
Apple Inc.	0.700%	2/8/26	500	463
Apple Inc.	3.250%	2/23/26	705	688
Apple Inc.	2.450%	8/4/26	450	429
Apple Inc.	3.350%	2/9/27	500	487
Apple Inc.	3.200%	5/11/27	775	751
Apple Inc.	2.900%	9/12/27	555	531
Apple Inc.	1.200%	2/8/28	500	445
Apple Inc.	4.000%	5/10/28	1,000	997
Apple Inc.	1.400%	8/5/28	475	421
Apple Inc.	2.200%	9/11/29	430	389
Apple Inc.	4.150%	5/10/30	88	88
Apple Inc.	1.250%	8/20/30	500	415
Apple Inc.	1.650%	2/8/31	500	422
Apple Inc.	1.700%	8/5/31	200	167
Apple Inc.	4.300%	5/10/33	177	180
Apple Inc.	4.500%	2/23/36	225	230
Apple Inc.	2.375%	2/8/41	500	367
Apple Inc.	3.850%	5/4/43	450	401
Apple Inc.	4.450%	5/6/44	200	195
Apple Inc.	3.450%	2/9/45	225	188
Apple Inc.	4.375%	5/13/45	400	380
Apple Inc.	4.650%	2/23/46	910	898
Apple Inc.	3.850%	8/4/46	375	327
Apple Inc.	3.750%	11/13/47	450	385
Apple Inc.	2.650%	5/11/50	515	355
Apple Inc.	2.650%	2/8/51	600	412
Apple Inc.	4.850%	5/10/53	221	225
Apple Inc.	2.550%	8/20/60	300	198
Apple Inc.	2.800%	2/8/61	600	409
Apple Inc.	2.850%	8/5/61	275	188
Applied Materials Inc.	3.900%	10/1/25	145	143
Applied Materials Inc.	3.300%	4/1/27	225	218
Applied Materials Inc.	1.750%	6/1/30	200	170
Applied Materials Inc.	5.100%	10/1/35	100	105
Applied Materials Inc.	5.850%	6/15/41	125	138
Applied Materials Inc.	4.350%	4/1/47	175	165
Applied Materials Inc.	2.750%	6/1/50	200	145
Arrow Electronics Inc.	4.000%	4/1/25	50	49
Arrow Electronics Inc.	3.875%	1/12/28	100	95
Autodesk Inc.	4.375%	6/15/25	100	99
Autodesk Inc.	3.500%	6/15/27	75	73
Autodesk Inc.	2.850%	1/15/30	75	68
Autodesk Inc.	2.400%	12/15/31	200	171
Automatic Data Processing Inc.	3.375%	9/15/25	200	196
Automatic Data Processing Inc.	1.700%	5/15/28	200	180
Automatic Data Processing Inc.	1.250%	9/1/30	400	333
Avnet Inc.	4.625%	4/15/26	100	99
Avnet Inc.	6.250%	3/15/28	100	104
Booz Allen Hamilton Inc.	5.950%	8/4/33	150	158
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.875%	1/15/27	725	708
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.500%	1/15/28	150	144
Broadcom Inc.	3.150%	11/15/25	278	269
[5] Broadcom Inc.	1.950%	2/15/28	157	141
Broadcom Inc.	4.110%	9/15/28	428	418
[5] Broadcom Inc.	4.000%	4/15/29	200	193
Broadcom Inc.	4.750%	4/15/29	300	301
Broadcom Inc.	5.000%	4/15/30	250	254
Broadcom Inc.	4.150%	11/15/30	600	573
[5] Broadcom Inc.	2.450%	2/15/31	500	428
Broadcom Inc.	4.300%	11/15/32	400	384
[5] Broadcom Inc.	3.419%	4/15/33	652	573
[5] Broadcom Inc.	3.469%	4/15/34	436	380
[5] Broadcom Inc.	3.187%	11/15/36	50	41
[5] Broadcom Inc.	4.926%	5/15/37	550	532
[5] Broadcom Inc.	3.500%	2/15/41	700	556
[5] Broadcom Inc.	3.750%	2/15/51	500	394
Broadridge Financial Solutions Inc.	3.400%	6/27/26	100	96
Broadridge Financial Solutions Inc.	2.900%	12/1/29	75	67
Broadridge Financial Solutions Inc.	2.600%	5/1/31	200	171
CDW LLC / CDW Finance Corp.	4.125%	5/1/25	100	98
CDW LLC / CDW Finance Corp.	4.250%	4/1/28	100	96
CDW LLC / CDW Finance Corp.	3.250%	2/15/29	100	91
CGI Inc.	1.450%	9/14/26	300	272
CGI Inc.	2.300%	9/14/31	100	81
Cisco Systems Inc.	2.950%	2/28/26	100	97
Cisco Systems Inc.	2.500%	9/20/26	225	215
Cisco Systems Inc.	5.900%	2/15/39	400	444
Concentrix Corp.	6.650%	8/2/26	250	256
Concentrix Corp.	6.600%	8/2/28	250	258
Concentrix Corp.	6.850%	8/2/33	258	265
Corning Inc.	5.750%	8/15/40	195	200
Corning Inc.	3.900%	11/15/49	100	81
Corning Inc.	4.375%	11/15/57	300	262
Corning Inc.	5.450%	11/15/79	200	193
Dell Inc.	7.100%	4/15/28	30	32
Dell Inc.	6.500%	4/15/38	100	107
Dell International LLC / EMC Corp.	5.850%	7/15/25	200	202
Dell International LLC / EMC Corp.	6.020%	6/15/26	973	996
Dell International LLC / EMC Corp.	4.900%	10/1/26	250	250
Dell International LLC / EMC Corp.	6.100%	7/15/27	100	104
Dell International LLC / EMC Corp.	5.250%	2/1/28	200	205
Dell International LLC / EMC Corp.	5.300%	10/1/29	300	309
Dell International LLC / EMC Corp.	6.200%	7/15/30	62	67
Dell International LLC / EMC Corp.	5.750%	2/1/33	50	53
Dell International LLC / EMC Corp.	8.100%	7/15/36	173	213
Dell International LLC / EMC Corp.	3.375%	12/15/41	200	151
Dell International LLC / EMC Corp.	8.350%	7/15/46	105	138
Dell International LLC / EMC Corp.	3.450%	12/15/51	300	217
DXC Technology Co.	1.800%	9/15/26	200	182
DXC Technology Co.	2.375%	9/15/28	200	175
Equifax Inc.	2.600%	12/1/24	75	73
Equifax Inc.	2.600%	12/15/25	100	95
Equifax Inc.	5.100%	6/1/28	400	404
Equifax Inc.	3.100%	5/15/30	120	108
Equifax Inc.	2.350%	9/15/31	200	166
FactSet Research Systems Inc.	3.450%	3/1/32	100	90
Fidelity National Information Services Inc.	1.150%	3/1/26	500	462
Fidelity National Information Services Inc.	1.650%	3/1/28	200	178
Fidelity National Information Services Inc.	3.750%	5/21/29	100	96
Fidelity National Information Services Inc.	2.250%	3/1/31	300	254
Fidelity National Information Services Inc.	3.100%	3/1/41	200	149
Fiserv Inc.	3.200%	7/1/26	700	674
Fiserv Inc.	2.250%	6/1/27	300	278
Fiserv Inc.	4.200%	10/1/28	200	196
Fiserv Inc.	3.500%	7/1/29	600	565
Fiserv Inc.	2.650%	6/1/30	200	176
Fiserv Inc.	5.625%	8/21/33	94	98
Fiserv Inc.	4.400%	7/1/49	415	367
Flex Ltd.	4.750%	6/15/25	26	26
Flex Ltd.	4.875%	6/15/29	50	49
Global Payments Inc.	2.650%	2/15/25	337	327
Global Payments Inc.	4.800%	4/1/26	150	149
Global Payments Inc.	2.150%	1/15/27	200	184
Global Payments Inc.	3.200%	8/15/29	310	281
Global Payments Inc.	2.900%	5/15/30	200	176
Global Payments Inc.	2.900%	11/15/31	200	171
Global Payments Inc.	5.400%	8/15/32	200	202
Global Payments Inc.	4.150%	8/15/49	200	159
Global Payments Inc.	5.950%	8/15/52	75	77
Hewlett Packard Enterprise Co.	4.900%	10/15/25	500	498
Hewlett Packard Enterprise Co.	1.750%	4/1/26	150	140
Hewlett Packard Enterprise Co.	5.250%	7/1/28	200	205
Hewlett Packard Enterprise Co.	6.200%	10/15/35	150	165
Hewlett Packard Enterprise Co.	6.350%	10/15/45	275	297

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
HP Inc.	2.200%	6/17/25	300	287
HP Inc.	1.450%	6/17/26	200	184
HP Inc.	3.000%	6/17/27	350	331
HP Inc.	4.750%	1/15/28	200	200
HP Inc.	4.000%	4/15/29	200	194
HP Inc.	3.400%	6/17/30	500	457
HP Inc.	2.650%	6/17/31	200	171
HP Inc.	4.200%	4/15/32	200	190
HP Inc.	5.500%	1/15/33	200	205
HP Inc.	6.000%	9/15/41	200	211
Intel Corp.	3.400%	3/25/25	300	295
Intel Corp.	3.700%	7/29/25	450	443
Intel Corp.	2.600%	5/19/26	210	201
Intel Corp.	3.750%	8/5/27	200	196
Intel Corp.	4.875%	2/10/28	310	315
Intel Corp.	1.600%	8/12/28	200	177
Intel Corp.	2.450%	11/15/29	375	338
Intel Corp.	3.900%	3/25/30	345	334
Intel Corp.	2.000%	8/12/31	250	211
Intel Corp.	4.150%	8/5/32	200	196
Intel Corp.	4.000%	12/15/32	150	145
Intel Corp.	5.200%	2/10/33	396	414
Intel Corp.	4.600%	3/25/40	150	146
Intel Corp.	2.800%	8/12/41	200	150
Intel Corp.	4.800%	10/1/41	162	158
Intel Corp.	4.250%	12/15/42	150	135
Intel Corp.	4.100%	5/19/46	250	220
Intel Corp.	4.100%	5/11/47	200	174
Intel Corp.	3.734%	12/8/47	674	549
Intel Corp.	3.250%	11/15/49	300	223
Intel Corp.	4.750%	3/25/50	400	379
Intel Corp.	3.050%	8/12/51	250	177
Intel Corp.	5.700%	2/10/53	481	521
Intel Corp.	3.100%	2/15/60	300	207
Intel Corp.	3.200%	8/12/61	200	138
Intel Corp.	5.050%	8/5/62	300	297
Intel Corp.	5.900%	2/10/63	200	223
International Business Machines Corp.	7.000%	10/30/25	300	313
International Business Machines Corp.	4.500%	2/6/26	200	199
International Business Machines Corp.	3.450%	2/19/26	285	278
International Business Machines Corp.	3.300%	5/15/26	700	680
International Business Machines Corp.	1.700%	5/15/27	265	242
International Business Machines Corp.	6.220%	8/1/27	75	79
International Business Machines Corp.	6.500%	1/15/28	75	80
International Business Machines Corp.	4.500%	2/6/28	200	201
International Business Machines Corp.	3.500%	5/15/29	750	716
International Business Machines Corp.	1.950%	5/15/30	265	228
International Business Machines Corp.	4.750%	2/6/33	200	203
International Business Machines Corp.	4.150%	5/15/39	400	363
International Business Machines Corp.	5.600%	11/30/39	48	51
International Business Machines Corp.	2.850%	5/15/40	165	123
International Business Machines Corp.	4.000%	6/20/42	358	312
International Business Machines Corp.	4.250%	5/15/49	500	439
International Business Machines Corp.	2.950%	5/15/50	165	114
International Business Machines Corp.	3.430%	2/9/52	100	75
International Business Machines Corp.	5.100%	2/6/53	300	302
Intuit Inc.	0.950%	7/15/25	100	94
Intuit Inc.	1.350%	7/15/27	100	90
Intuit Inc.	1.650%	7/15/30	100	84
Intuit Inc.	5.200%	9/15/33	200	210
Intuit Inc.	5.500%	9/15/53	275	302
Jabil Inc.	3.950%	1/12/28	100	95
Jabil Inc.	3.600%	1/15/30	100	90
Jabil Inc.	3.000%	1/15/31	150	130
Juniper Networks Inc.	3.750%	8/15/29	200	190
Juniper Networks Inc.	5.950%	3/15/41	25	26
KLA Corp.	4.100%	3/15/29	150	149
KLA Corp.	4.650%	7/15/32	200	204
KLA Corp.	5.000%	3/15/49	75	75
KLA Corp.	3.300%	3/1/50	150	115
KLA Corp.	4.950%	7/15/52	200	202
KLA Corp.	5.250%	7/15/62	200	208
Kyndryl Holdings Inc.	2.050%	10/15/26	100	91
Kyndryl Holdings Inc.	2.700%	10/15/28	100	88
Kyndryl Holdings Inc.	3.150%	10/15/31	100	84
Kyndryl Holdings Inc.	4.100%	10/15/41	100	75
Lam Research Corp.	3.800%	3/15/25	145	143
Lam Research Corp.	3.750%	3/15/26	150	147
Lam Research Corp.	4.000%	3/15/29	150	148
Lam Research Corp.	1.900%	6/15/30	295	254
Lam Research Corp.	4.875%	3/15/49	125	125
Lam Research Corp.	2.875%	6/15/50	150	107
Lam Research Corp.	3.125%	6/15/60	100	69
Leidos Inc.	3.625%	5/15/25	100	98
Leidos Inc.	4.375%	5/15/30	150	144
Leidos Inc.	2.300%	2/15/31	200	167
Marvell Technology Inc.	2.450%	4/15/28	100	90
Marvell Technology Inc.	4.875%	6/22/28	100	100
Marvell Technology Inc.	2.950%	4/15/31	100	87
Mastercard Inc.	2.000%	3/3/25	400	388
Mastercard Inc.	2.950%	11/21/26	100	96
Mastercard Inc.	3.300%	3/26/27	200	194
Mastercard Inc.	4.875%	3/9/28	200	206
Mastercard Inc.	2.950%	6/1/29	275	259
Mastercard Inc.	3.350%	3/26/30	300	286
Mastercard Inc.	2.000%	11/18/31	200	169
Mastercard Inc.	3.950%	2/26/48	100	90
Mastercard Inc.	3.650%	6/1/49	250	211
Mastercard Inc.	3.850%	3/26/50	200	175
Microchip Technology Inc.	4.250%	9/1/25	200	197
Micron Technology Inc.	4.975%	2/6/26	100	100
Micron Technology Inc.	4.185%	2/15/27	200	196
Micron Technology Inc.	5.375%	4/15/28	200	204
Micron Technology Inc.	5.327%	2/6/29	150	153
Micron Technology Inc.	6.750%	11/1/29	75	81
Micron Technology Inc.	4.663%	2/15/30	100	98
Micron Technology Inc.	5.875%	2/9/33	235	245
Micron Technology Inc.	5.875%	9/15/33	200	208
Micron Technology Inc.	3.366%	11/1/41	100	75
Micron Technology Inc.	3.477%	11/1/51	100	73
Microsoft Corp.	3.125%	11/3/25	632	617
Microsoft Corp.	2.400%	8/8/26	805	768
[5] Microsoft Corp.	3.400%	9/15/26	160	156
Microsoft Corp.	3.300%	2/6/27	675	658
[5] Microsoft Corp.	1.350%	9/15/30	150	125
Microsoft Corp.	3.500%	2/12/35	325	308
Microsoft Corp.	3.450%	8/8/36	425	391
Microsoft Corp.	4.100%	2/6/37	250	246
Microsoft Corp.	3.700%	8/8/46	1,226	1,076
[5] Microsoft Corp.	4.500%	6/15/47	200	196
Microsoft Corp.	2.525%	6/1/50	1,478	1,011
[5] Microsoft Corp.	2.500%	9/15/50	300	203
Microsoft Corp.	2.921%	3/17/52	964	710
Microsoft Corp.	2.675%	6/1/60	594	399
Microsoft Corp.	3.041%	3/17/62	656	474
Moody's Corp.	3.250%	1/15/28	200	191
Moody's Corp.	2.000%	8/19/31	500	416
Moody's Corp.	2.750%	8/19/41	200	146
Moody's Corp.	4.875%	12/17/48	125	118
Moody's Corp.	3.250%	5/20/50	100	74
Moody's Corp.	3.750%	2/25/52	100	82
Moody's Corp.	3.100%	11/29/61	200	136
Motorola Solutions Inc.	4.600%	2/23/28	125	124
Motorola Solutions Inc.	5.500%	9/1/44	75	75
NetApp Inc.	1.875%	6/22/25	150	143
NetApp Inc.	2.375%	6/22/27	100	93
NetApp Inc.	2.700%	6/22/30	200	177
Nokia OYJ	6.625%	5/15/39	90	89
NVIDIA Corp.	3.200%	9/16/26	200	195
NVIDIA Corp.	1.550%	6/15/28	250	224
NVIDIA Corp.	2.850%	4/1/30	300	278
NVIDIA Corp.	2.000%	6/15/31	250	214
NVIDIA Corp.	3.500%	4/1/40	200	174
NVIDIA Corp.	3.500%	4/1/50	405	338
NVIDIA Corp.	3.700%	4/1/60	113	95
NXP BV / NXP Funding LLC	5.350%	3/1/26	100	100
NXP BV / NXP Funding LLC	5.550%	12/1/28	75	77
NXP BV / NXP Funding LLC / NXP USA Inc.	4.300%	6/18/29	450	437

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
NXP BV / NXP Funding LLC / NXP USA Inc.	3.400%	5/1/30	200	184
NXP BV / NXP Funding LLC / NXP USA Inc.	2.500%	5/11/31	200	170
NXP BV / NXP Funding LLC / NXP USA Inc.	2.650%	2/15/32	412	347
NXP BV / NXP Funding LLC / NXP USA Inc.	3.250%	5/11/41	200	153
NXP BV / NXP Funding LLC / NXP USA Inc.	3.125%	2/15/42	100	75
NXP BV / NXP Funding LLC / NXP USA Inc.	3.250%	11/30/51	100	72
Oracle Corp.	2.500%	4/1/25	919	890
Oracle Corp.	1.650%	3/25/26	725	676
Oracle Corp.	2.650%	7/15/26	561	532
Oracle Corp.	2.800%	4/1/27	500	472
Oracle Corp.	2.300%	3/25/28	500	455
Oracle Corp.	4.500%	5/6/28	35	35
Oracle Corp.	6.150%	11/9/29	225	242
Oracle Corp.	2.950%	4/1/30	550	496
Oracle Corp.	4.650%	5/6/30	100	100
Oracle Corp.	2.875%	3/25/31	900	797
Oracle Corp.	6.250%	11/9/32	225	245
Oracle Corp.	4.300%	7/8/34	325	303
Oracle Corp.	3.900%	5/15/35	150	134
Oracle Corp.	3.850%	7/15/36	250	218
Oracle Corp.	3.800%	11/15/37	525	447
Oracle Corp.	6.125%	7/8/39	250	266
Oracle Corp.	3.600%	4/1/40	605	484
Oracle Corp.	5.375%	7/15/40	400	394
Oracle Corp.	3.650%	3/25/41	300	239
Oracle Corp.	4.500%	7/8/44	250	218
Oracle Corp.	4.125%	5/15/45	425	348
Oracle Corp.	4.000%	7/15/46	575	461
Oracle Corp.	4.000%	11/15/47	475	378
Oracle Corp.	3.600%	4/1/50	920	681
Oracle Corp.	3.950%	3/25/51	600	472
Oracle Corp.	6.900%	11/9/52	355	416
Oracle Corp.	5.550%	2/6/53	400	401
Oracle Corp.	4.375%	5/15/55	150	125
Oracle Corp.	3.850%	4/1/60	200	146
Oracle Corp.	4.100%	3/25/61	300	229
PayPal Holdings Inc.	1.650%	6/1/25	200	191
PayPal Holdings Inc.	2.650%	10/1/26	300	285
PayPal Holdings Inc.	2.850%	10/1/29	400	366
PayPal Holdings Inc.	2.300%	6/1/30	200	175
PayPal Holdings Inc.	4.400%	6/1/32	200	199
PayPal Holdings Inc.	3.250%	6/1/50	310	233
Qorvo Inc.	1.750%	12/15/24	100	96
Qorvo Inc.	4.375%	10/15/29	200	191
QUALCOMM Inc.	3.450%	5/20/25	200	197
QUALCOMM Inc.	3.250%	5/20/27	400	387
QUALCOMM Inc.	1.300%	5/20/28	378	335
QUALCOMM Inc.	1.650%	5/20/32	414	337
QUALCOMM Inc.	5.400%	5/20/33	200	216
QUALCOMM Inc.	4.650%	5/20/35	200	205
QUALCOMM Inc.	4.800%	5/20/45	275	273
QUALCOMM Inc.	4.300%	5/20/47	350	321
QUALCOMM Inc.	3.250%	5/20/50	200	156
QUALCOMM Inc.	4.500%	5/20/52	200	187
QUALCOMM Inc.	6.000%	5/20/53	200	231
RELX Capital Inc.	4.000%	3/18/29	100	98
RELX Capital Inc.	3.000%	5/22/30	150	138
RELX Capital Inc.	4.750%	5/20/32	100	101
Roper Technologies Inc.	1.000%	9/15/25	500	467
Roper Technologies Inc.	3.850%	12/15/25	100	98
Roper Technologies Inc.	3.800%	12/15/26	145	142
Roper Technologies Inc.	1.400%	9/15/27	500	447
Roper Technologies Inc.	4.200%	9/15/28	175	172
Roper Technologies Inc.	2.950%	9/15/29	125	115
Roper Technologies Inc.	2.000%	6/30/30	125	106
S&P Global Inc.	2.450%	3/1/27	250	236
S&P Global Inc.	4.750%	8/1/28	140	142
S&P Global Inc.	2.700%	3/1/29	250	231
S&P Global Inc.	4.250%	5/1/29	100	100
S&P Global Inc.	2.500%	12/1/29	125	113
S&P Global Inc.	1.250%	8/15/30	200	164
S&P Global Inc.	2.900%	3/1/32	300	268
S&P Global Inc.	3.250%	12/1/49	150	113
S&P Global Inc.	3.700%	3/1/52	200	166
S&P Global Inc.	2.300%	8/15/60	100	60
S&P Global Inc.	3.900%	3/1/62	100	84
Salesforce Inc.	3.700%	4/11/28	325	319
Salesforce Inc.	1.500%	7/15/28	200	178
Salesforce Inc.	1.950%	7/15/31	300	256
Salesforce Inc.	2.700%	7/15/41	250	191
Salesforce Inc.	2.900%	7/15/51	400	286
Salesforce Inc.	3.050%	7/15/61	250	176
ServiceNow Inc.	1.400%	9/1/30	400	329
Skyworks Solutions Inc.	1.800%	6/1/26	200	186
Teledyne FLIR LLC	2.500%	8/1/30	100	86
Teledyne Technologies Inc.	2.750%	4/1/31	300	261
Texas Instruments Inc.	1.375%	3/12/25	200	192
Texas Instruments Inc.	1.125%	9/15/26	200	184
Texas Instruments Inc.	2.900%	11/3/27	94	90
Texas Instruments Inc.	2.250%	9/4/29	100	90
Texas Instruments Inc.	1.750%	5/4/30	210	182
Texas Instruments Inc.	1.900%	9/15/31	150	128
Texas Instruments Inc.	4.900%	3/14/33	200	208
Texas Instruments Inc.	3.875%	3/15/39	142	131
Texas Instruments Inc.	4.150%	5/15/48	300	273
Texas Instruments Inc.	5.000%	3/14/53	200	205
Texas Instruments Inc.	5.050%	5/18/63	212	217
Thomson Reuters Corp.	5.500%	8/15/35	75	77
Thomson Reuters Corp.	5.850%	4/15/40	100	104
Thomson Reuters Corp.	5.650%	11/23/43	100	100
TSMC Arizona Corp.	1.750%	10/25/26	400	369
TSMC Arizona Corp.	3.875%	4/22/27	200	196
TSMC Arizona Corp.	2.500%	10/25/31	200	171
TSMC Arizona Corp.	4.250%	4/22/32	200	196
TSMC Arizona Corp.	3.125%	10/25/41	200	162
TSMC Arizona Corp.	3.250%	10/25/51	200	157
TSMC Arizona Corp.	4.500%	4/22/52	200	198
Verisk Analytics Inc.	4.000%	6/15/25	150	148
Verisk Analytics Inc.	4.125%	3/15/29	400	391
Verisk Analytics Inc.	5.500%	6/15/45	50	49
Verisk Analytics Inc.	3.625%	5/15/50	100	76
Visa Inc.	3.150%	12/14/25	925	903
Visa Inc.	1.900%	4/15/27	200	186
Visa Inc.	0.750%	8/15/27	500	442
Visa Inc.	2.750%	9/15/27	150	143
Visa Inc.	1.100%	2/15/31	400	325
Visa Inc.	4.150%	12/14/35	325	319
Visa Inc.	2.700%	4/15/40	200	155
Visa Inc.	4.300%	12/14/45	725	676
Visa Inc.	3.650%	9/15/47	100	84
Visa Inc.	2.000%	8/15/50	300	186
VMware LLC	4.500%	5/15/25	200	198
VMware LLC	4.650%	5/15/27	100	99
VMware LLC	3.900%	8/21/27	300	291
VMware LLC	1.800%	8/15/28	200	176
VMware LLC	4.700%	5/15/30	500	493
VMware LLC	2.200%	8/15/31	300	248
Western Digital Corp.	2.850%	2/1/29	200	172
Western Union Co.	2.850%	1/10/25	108	105
Western Union Co.	1.350%	3/15/26	200	184
Western Union Co.	6.200%	11/17/36	100	104
Western Union Co.	6.200%	6/21/40	35	35
Workday Inc.	3.500%	4/1/27	200	193
Workday Inc.	3.700%	4/1/29	200	192
Workday Inc.	3.800%	4/1/32	200	186
Xilinx Inc.	2.375%	6/1/30	200	177
				105,515
Utilities (2.3%)				
AEP Texas Inc.	3.950%	6/1/28	100	96
AEP Texas Inc.	2.100%	7/1/30	200	168
AEP Texas Inc.	3.800%	10/1/47	50	38
AEP Texas Inc.	3.450%	1/15/50	50	36
AEP Texas Inc.	5.250%	5/15/52	89	86
AEP Transmission Co. LLC	4.000%	12/1/46	75	63
AEP Transmission Co. LLC	3.750%	12/1/47	100	80
AEP Transmission Co. LLC	3.800%	6/15/49	70	56
AEP Transmission Co. LLC	3.150%	9/15/49	70	50
AEP Transmission Co. LLC	3.650%	4/1/50	150	118
AEP Transmission Co. LLC	4.500%	6/15/52	400	363
AES Corp.	1.375%	1/15/26	300	278
AES Corp.	5.450%	6/1/28	200	203
AES Corp.	2.450%	1/15/31	300	252
Alabama Power Co.	1.450%	9/15/30	500	405
Alabama Power Co.	3.940%	9/1/32	331	315
Alabama Power Co.	6.125%	5/15/38	50	54
Alabama Power Co.	3.850%	12/1/42	25	21
Alabama Power Co.	4.150%	8/15/44	75	65
Alabama Power Co.	3.750%	3/1/45	150	122
Alabama Power Co.	4.300%	1/2/46	250	219
Alabama Power Co.	3.700%	12/1/47	100	80
Alabama Power Co.	4.300%	7/15/48	100	87

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Alabama Power Co.	3.450%	10/1/49	108	82
Alabama Power Co.	3.125%	7/15/51	107	77
Alabama Power Co.	3.000%	3/15/52	200	140
Ameren Corp.	3.650%	2/15/26	80	78
Ameren Corp.	5.700%	12/1/26	200	205
Ameren Corp.	1.950%	3/15/27	200	183
Ameren Corp.	3.500%	1/15/31	100	91
Ameren Illinois Co.	3.800%	5/15/28	75	73
Ameren Illinois Co.	4.950%	6/1/33	125	127
Ameren Illinois Co.	3.700%	12/1/47	150	123
Ameren Illinois Co.	3.250%	3/15/50	60	44
American Electric Power Co. Inc.	3.200%	11/13/27	75	71
American Electric Power Co. Inc.	4.300%	12/1/28	150	147
American Electric Power Co. Inc.	5.200%	1/15/29	200	203
American Electric Power Co. Inc.	5.625%	3/1/33	200	208
American Electric Power Co. Inc.	3.250%	3/1/50	71	51
American Electric Power Co. Inc.	3.875%	2/15/62	150	127
American Water Capital Corp.	3.400%	3/1/25	125	122
American Water Capital Corp.	2.950%	9/1/27	325	307
American Water Capital Corp.	3.450%	6/1/29	125	118
American Water Capital Corp.	2.800%	5/1/30	100	90
American Water Capital Corp.	4.450%	6/1/32	250	248
American Water Capital Corp.	6.593%	10/15/37	150	174
American Water Capital Corp.	4.300%	9/1/45	100	88
American Water Capital Corp.	3.750%	9/1/47	100	82
American Water Capital Corp.	4.200%	9/1/48	100	87
American Water Capital Corp.	4.150%	6/1/49	125	108
American Water Capital Corp.	3.450%	5/1/50	100	77
American Water Capital Corp.	3.250%	6/1/51	98	72
Appalachian Power Co.	3.300%	6/1/27	500	475
Appalachian Power Co.	4.500%	3/1/49	71	60
Appalachian Power Co.	3.700%	5/1/50	100	75
Arizona Public Service Co.	3.150%	5/15/25	100	97
Arizona Public Service Co.	2.950%	9/15/27	50	47
Arizona Public Service Co.	4.500%	4/1/42	225	197
Arizona Public Service Co.	4.350%	11/15/45	125	105
Arizona Public Service Co.	3.750%	5/15/46	125	95
Arizona Public Service Co.	4.250%	3/1/49	100	81
Arizona Public Service Co.	3.500%	12/1/49	60	43
Atmos Energy Corp.	3.000%	6/15/27	100	95
Atmos Energy Corp.	2.625%	9/15/29	50	46
Atmos Energy Corp.	5.900%	11/15/33	100	109
Atmos Energy Corp.	5.500%	6/15/41	200	209
Atmos Energy Corp.	4.150%	1/15/43	100	90
Atmos Energy Corp.	4.125%	10/15/44	50	44
Atmos Energy Corp.	3.375%	9/15/49	400	305
Atmos Energy Corp.	2.850%	2/15/52	200	136
Avangrid Inc.	3.150%	12/1/24	230	225
Avangrid Inc.	3.800%	6/1/29	195	184
Avista Corp.	4.350%	6/1/48	75	63
Avista Corp.	4.000%	4/1/52	72	57
Baltimore Gas and Electric Co.	2.400%	8/15/26	334	315
Baltimore Gas and Electric Co.	2.250%	6/15/31	100	85
Baltimore Gas and Electric Co.	3.500%	8/15/46	100	77
Baltimore Gas and Electric Co.	3.750%	8/15/47	250	200
Baltimore Gas and Electric Co.	4.250%	9/15/48	50	43
Baltimore Gas and Electric Co.	3.200%	9/15/49	80	58
Baltimore Gas and Electric Co.	2.900%	6/15/50	100	69
Baltimore Gas and Electric Co.	5.400%	6/1/53	200	207
Berkshire Hathaway Energy Co.	3.500%	2/1/25	100	98
Berkshire Hathaway Energy Co.	3.250%	4/15/28	125	119
Berkshire Hathaway Energy Co.	3.700%	7/15/30	700	663
Berkshire Hathaway Energy Co.	6.125%	4/1/36	100	108
Berkshire Hathaway Energy Co.	5.950%	5/15/37	225	240
Berkshire Hathaway Energy Co.	5.150%	11/15/43	150	148
Berkshire Hathaway Energy Co.	4.500%	2/1/45	150	139
Berkshire Hathaway Energy Co.	3.800%	7/15/48	50	40
Berkshire Hathaway Energy Co.	4.450%	1/15/49	200	175
Berkshire Hathaway Energy Co.	4.250%	10/15/50	200	170
Berkshire Hathaway Energy Co.	4.600%	5/1/53	200	179
Black Hills Corp.	3.950%	1/15/26	75	73
Black Hills Corp.	3.150%	1/15/27	75	71
Black Hills Corp.	3.050%	10/15/29	70	63
Black Hills Corp.	4.350%	5/1/33	75	69
Black Hills Corp.	4.200%	9/15/46	50	40
Black Hills Corp.	3.875%	10/15/49	70	52
CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	300	283
CenterPoint Energy Houston Electric LLC	6.950%	3/15/33	50	58
CenterPoint Energy Houston Electric LLC	4.950%	4/1/33	106	108
CenterPoint Energy Houston Electric LLC	4.500%	4/1/44	125	115
CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	75	64
CenterPoint Energy Houston Electric LLC	4.250%	2/1/49	150	132
CenterPoint Energy Houston Electric LLC	2.900%	7/1/50	100	70
CenterPoint Energy Houston Electric LLC	3.350%	4/1/51	200	152
CenterPoint Energy Houston Electric LLC	4.850%	10/1/52	56	55
CenterPoint Energy Inc.	1.450%	6/1/26	200	184
CenterPoint Energy Inc.	4.250%	11/1/28	21	20
CenterPoint Energy Inc.	2.950%	3/1/30	80	71
CenterPoint Energy Inc.	2.650%	6/1/31	200	171
CenterPoint Energy Inc.	3.700%	9/1/49	50	38
CenterPoint Energy Resources Corp.	4.000%	4/1/28	100	97
CenterPoint Energy Resources Corp.	1.750%	10/1/30	100	83
CenterPoint Energy Resources Corp.	5.400%	3/1/33	147	153
CenterPoint Energy Resources Corp.	5.850%	1/15/41	250	263
CenterPoint Energy Resources Corp.	4.100%	9/1/47	50	42
Cleco Corporate Holdings LLC	3.743%	5/1/26	100	96
Cleco Corporate Holdings LLC	4.973%	5/1/46	125	105
Cleveland Electric Illuminating Co.	5.950%	12/15/36	275	281
CMS Energy Corp.	3.000%	5/15/26	75	72
CMS Energy Corp.	3.450%	8/15/27	50	48
CMS Energy Corp.	4.875%	3/1/44	75	71
CMS Energy Corp.	4.750%	6/1/50	100	91
Commonwealth Edison Co.	2.550%	6/15/26	223	212
Commonwealth Edison Co.	2.950%	8/15/27	75	71
Commonwealth Edison Co.	2.200%	3/1/30	50	43
Commonwealth Edison Co.	5.900%	3/15/36	150	162
Commonwealth Edison Co.	6.450%	1/15/38	175	194
Commonwealth Edison Co.	4.600%	8/15/43	75	70
Commonwealth Edison Co.	4.700%	1/15/44	175	163
Commonwealth Edison Co.	3.700%	3/1/45	75	61
Commonwealth Edison Co.	3.650%	6/15/46	175	139
Commonwealth Edison Co.	3.750%	8/15/47	100	81
Commonwealth Edison Co.	4.000%	3/1/48	150	127
Commonwealth Edison Co.	4.000%	3/1/49	125	105
Commonwealth Edison Co.	3.000%	3/1/50	200	139
Commonwealth Edison Co.	3.850%	3/15/52	200	162
Connecticut Light and Power Co.	0.750%	12/1/25	500	463
Connecticut Light and Power Co.	3.200%	3/15/27	50	48
Connecticut Light and Power Co.	4.300%	4/15/44	150	133
Connecticut Light and Power Co.	4.000%	4/1/48	160	137
Connecticut Light and Power Co.	5.250%	1/15/53	200	204
Consolidated Edison Co. of New York Inc.	2.400%	6/15/31	600	519
Consolidated Edison Co. of New York Inc.	5.200%	3/1/33	76	79
Consolidated Edison Co. of New York Inc.	5.500%	3/15/34	200	210
Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	200	204
Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	275	290
Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	75	81
Consolidated Edison Co. of New York Inc.	3.950%	3/1/43	125	106
Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	200	180
Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	375	335
Consolidated Edison Co. of New York Inc.	3.850%	6/15/46	145	118
Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	75	61
Consolidated Edison Co. of New York Inc.	4.125%	5/15/49	400	336
Consolidated Edison Co. of New York Inc.	3.950%	4/1/50	250	209
Consolidated Edison Co. of New York Inc.	6.150%	11/15/52	200	227
Consolidated Edison Co. of New York Inc.	5.900%	11/15/53	200	221
Consolidated Edison Co. of New York Inc.	4.000%	11/15/57	75	62
Consolidated Edison Co. of New York Inc.	4.500%	5/15/58	120	104

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Constellation Energy Generation LLC	5.600%	3/1/28	46	47
Constellation Energy Generation LLC	5.800%	3/1/33	34	36
Constellation Energy Generation LLC	6.125%	1/15/34	200	214
Constellation Energy Generation LLC	6.250%	10/1/39	360	386
Constellation Energy Generation LLC	5.750%	10/1/41	75	75
Constellation Energy Generation LLC	5.600%	6/15/42	155	155
Constellation Energy Generation LLC	6.500%	10/1/53	200	226
Consumers Energy Co.	3.800%	11/15/28	75	72
Consumers Energy Co.	3.600%	8/15/32	19	18
Consumers Energy Co.	4.625%	5/15/33	200	200
Consumers Energy Co.	3.950%	5/15/43	75	64
Consumers Energy Co.	3.250%	8/15/46	50	40
Consumers Energy Co.	3.950%	7/15/47	50	42
Consumers Energy Co.	4.050%	5/15/48	125	109
Consumers Energy Co.	4.350%	4/15/49	80	72
Consumers Energy Co.	3.100%	8/15/50	80	59
Consumers Energy Co.	3.500%	8/1/51	400	314
Consumers Energy Co.	4.200%	9/1/52	84	74
Consumers Energy Co.	2.500%	5/1/60	59	36
Delmarva Power & Light Co.	4.150%	5/15/45	100	84
Dominion Energy Inc.	3.900%	10/1/25	125	123
Dominion Energy Inc.	1.450%	4/15/26	200	185
Dominion Energy Inc.	2.850%	8/15/26	379	357
Dominion Energy Inc.	4.250%	6/1/28	125	123
Dominion Energy Inc.	3.375%	4/1/30	125	115
Dominion Energy Inc.	2.250%	8/15/31	250	207
Dominion Energy Inc.	4.350%	8/15/32	56	54
Dominion Energy Inc.	5.375%	11/15/32	200	205
Dominion Energy Inc.	6.300%	3/15/33	75	80
Dominion Energy Inc.	5.950%	6/15/35	225	237
Dominion Energy Inc.	4.900%	8/1/41	280	259
Dominion Energy Inc.	4.050%	9/15/42	300	244
Dominion Energy South Carolina Inc.	2.300%	12/1/31	100	84
Dominion Energy South Carolina Inc.	6.625%	2/1/32	50	57
Dominion Energy South Carolina Inc.	6.050%	1/15/38	125	136
Dominion Energy South Carolina Inc.	5.450%	2/1/41	75	76
Dominion Energy South Carolina Inc.	4.600%	6/15/43	75	69
DTE Electric Co.	3.375%	3/1/25	150	147
DTE Electric Co.	2.250%	3/1/30	450	395
DTE Electric Co.	2.625%	3/1/31	100	88
DTE Electric Co.	3.000%	3/1/32	250	222
DTE Electric Co.	4.000%	4/1/43	225	193
DTE Electric Co.	3.700%	6/1/46	50	40
DTE Electric Co.	3.750%	8/15/47	100	80
DTE Electric Co.	3.950%	3/1/49	128	108
DTE Electric Co.	2.950%	3/1/50	150	105
DTE Electric Co.	3.650%	3/1/52	250	198
DTE Energy Co.	1.050%	6/1/25	500	471
DTE Energy Co.	2.850%	10/1/26	300	284
DTE Energy Co.	4.875%	6/1/28	200	202
DTE Energy Co.	3.400%	6/15/29	94	88
DTE Energy Co.	2.950%	3/1/30	60	53
Duke Energy Carolinas LLC	2.950%	12/1/26	100	97
Duke Energy Carolinas LLC	3.950%	11/15/28	125	123
Duke Energy Carolinas LLC	6.000%	12/1/28	125	132
Duke Energy Carolinas LLC	2.450%	8/15/29	200	179
Duke Energy Carolinas LLC	2.450%	2/1/30	100	89
Duke Energy Carolinas LLC	2.550%	4/15/31	200	174
Duke Energy Carolinas LLC	4.950%	1/15/33	175	178
Duke Energy Carolinas LLC	6.100%	6/1/37	100	108
Duke Energy Carolinas LLC	6.000%	1/15/38	25	27
Duke Energy Carolinas LLC	6.050%	4/15/38	25	27
Duke Energy Carolinas LLC	5.300%	2/15/40	150	152
Duke Energy Carolinas LLC	4.000%	9/30/42	175	150
Duke Energy Carolinas LLC	3.875%	3/15/46	100	81
Duke Energy Carolinas LLC	3.700%	12/1/47	100	79
Duke Energy Carolinas LLC	3.200%	8/15/49	400	292
Duke Energy Carolinas LLC	3.550%	3/15/52	200	153
Duke Energy Carolinas LLC	5.350%	1/15/53	160	164
Duke Energy Corp.	2.650%	9/1/26	80	76
Duke Energy Corp.	3.150%	8/15/27	140	132
Duke Energy Corp.	4.300%	3/15/28	200	197
Duke Energy Corp.	2.450%	6/1/30	100	87
Duke Energy Corp.	2.550%	6/15/31	200	171
Duke Energy Corp.	5.750%	9/15/33	100	106
Duke Energy Corp.	4.800%	12/15/45	125	114
Duke Energy Corp.	3.750%	9/1/46	280	217
Duke Energy Corp.	4.200%	6/15/49	115	94
Duke Energy Corp.	3.500%	6/15/51	140	103
Duke Energy Corp.	5.000%	8/15/52	250	234
Duke Energy Corp.	6.100%	9/15/53	150	163
Duke Energy Corp.	3.250%	1/15/82	200	157
Duke Energy Florida LLC	3.800%	7/15/28	100	97
Duke Energy Florida LLC	2.500%	12/1/29	425	379
Duke Energy Florida LLC	1.750%	6/15/30	100	84
Duke Energy Florida LLC	2.400%	12/15/31	200	169
Duke Energy Florida LLC	5.875%	11/15/33	100	108
Duke Energy Florida LLC	6.350%	9/15/37	225	250
Duke Energy Florida LLC	6.400%	6/15/38	200	224
Duke Energy Florida LLC	3.850%	11/15/42	200	165
Duke Energy Florida LLC	3.400%	10/1/46	100	75
Duke Energy Florida LLC	4.200%	7/15/48	200	173
Duke Energy Florida LLC	6.200%	11/15/53	150	172
[2] Duke Energy Florida Project Finance LLC	2.538%	9/1/31	86	80
Duke Energy Indiana LLC	6.350%	8/15/38	740	823
Duke Energy Indiana LLC	3.750%	5/15/46	225	180
Duke Energy Ohio Inc.	2.125%	6/1/30	100	85
Duke Energy Ohio Inc.	3.700%	6/15/46	25	20
Duke Energy Progress LLC	3.700%	9/1/28	175	170
Duke Energy Progress LLC	3.450%	3/15/29	125	119
Duke Energy Progress LLC	2.000%	8/15/31	200	165
Duke Energy Progress LLC	5.250%	3/15/33	200	207
Duke Energy Progress LLC	4.375%	3/30/44	300	266
Duke Energy Progress LLC	4.150%	12/1/44	100	85
Duke Energy Progress LLC	3.700%	10/15/46	50	39
Duke Energy Progress LLC	3.600%	9/15/47	100	77
Duke Energy Progress LLC	2.900%	8/15/51	434	293
Duke Energy Progress LLC	5.350%	3/15/53	200	203
Duke Energy Progress NC Storm Funding LLC	1.295%	7/1/30	78	71
[2] Duke Energy Progress NC Storm Funding LLC	2.387%	7/1/39	100	81
Duke Energy Progress NC Storm Funding LLC	2.799%	7/1/43	100	75
Edison International	5.750%	6/15/27	25	26
El Paso Electric Co.	6.000%	5/15/35	250	254
El Paso Electric Co.	5.000%	12/1/44	75	63
Emera US Finance LP	3.550%	6/15/26	150	144
Emera US Finance LP	4.750%	6/15/46	245	202
Enel Chile SA	4.875%	6/12/28	125	123
Entergy Arkansas LLC	3.500%	4/1/26	50	49
Entergy Arkansas LLC	2.650%	6/15/51	500	315
Entergy Corp.	2.950%	9/1/26	200	190
Entergy Corp.	2.800%	6/15/30	100	88
Entergy Corp.	3.750%	6/15/50	300	226
Entergy Louisiana LLC	2.400%	10/1/26	75	70
Entergy Louisiana LLC	3.120%	9/1/27	100	94
Entergy Louisiana LLC	3.050%	6/1/31	100	88
Entergy Louisiana LLC	4.000%	3/15/33	150	140
Entergy Louisiana LLC	4.950%	1/15/45	150	139
Entergy Louisiana LLC	4.200%	9/1/48	167	140
Entergy Louisiana LLC	4.200%	4/1/50	100	85
Entergy Louisiana LLC	2.900%	3/15/51	121	81
Entergy Mississippi LLC	2.850%	6/1/28	125	116
Entergy Texas Inc.	1.750%	3/15/31	500	409
Essential Utilities Inc.	3.566%	5/1/29	75	70
Essential Utilities Inc.	2.704%	4/15/30	100	88
Essential Utilities Inc.	4.276%	5/1/49	85	71
Essential Utilities Inc.	3.351%	4/15/50	200	142
Evergy Inc.	2.900%	9/15/29	150	136
Evergy Kansas Central Inc.	2.550%	7/1/26	150	142
Evergy Kansas Central Inc.	3.100%	4/1/27	100	95
Evergy Kansas Central Inc.	4.125%	3/1/42	200	172
Evergy Kansas Central Inc.	4.100%	4/1/43	100	84
Evergy Kansas Central Inc.	4.250%	12/1/45	25	21
Evergy Kansas Central Inc.	3.250%	9/1/49	100	71
Evergy Metro Inc.	2.250%	6/1/30	100	85
Evergy Metro Inc.	5.300%	10/1/41	100	99
Evergy Metro Inc.	4.200%	6/15/47	100	85
Eversource Energy	3.150%	1/15/25	168	164
Eversource Energy	3.300%	1/15/28	100	95
Eversource Energy	4.250%	4/1/29	200	194
Eversource Energy	3.375%	3/1/32	119	105
Eversource Energy	3.450%	1/15/50	200	145
Exelon Corp.	3.950%	6/15/25	200	197

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Exelon Corp.	3.400%	4/15/26	200	194
Exelon Corp.	2.750%	3/15/27	250	235
Exelon Corp.	5.150%	3/15/28	200	203
Exelon Corp.	4.050%	4/15/30	250	239
Exelon Corp.	5.300%	3/15/33	159	162
Exelon Corp.	4.950%	6/15/35	225	216
Exelon Corp.	5.625%	6/15/35	20	21
Exelon Corp.	5.100%	6/15/45	145	137
Exelon Corp.	4.450%	4/15/46	175	152
Exelon Corp.	4.100%	3/15/52	250	203
Exelon Corp.	5.600%	3/15/53	200	204
Florida Power & Light Co.	2.850%	4/1/25	300	293
Florida Power & Light Co.	4.450%	5/15/26	200	200
Florida Power & Light Co.	3.300%	5/30/27	50	48
Florida Power & Light Co.	4.400%	5/15/28	200	200
Florida Power & Light Co.	4.625%	5/15/30	200	202
Florida Power & Light Co.	2.450%	2/3/32	200	172
Florida Power & Light Co.	5.100%	4/1/33	200	207
Florida Power & Light Co.	4.800%	5/15/33	200	202
Florida Power & Light Co.	5.625%	4/1/34	25	27
Florida Power & Light Co.	5.960%	4/1/39	375	416
Florida Power & Light Co.	4.125%	2/1/42	170	153
Florida Power & Light Co.	4.050%	6/1/42	125	111
Florida Power & Light Co.	3.800%	12/15/42	75	66
Florida Power & Light Co.	3.700%	12/1/47	150	122
Florida Power & Light Co.	3.950%	3/1/48	325	277
Florida Power & Light Co.	3.150%	10/1/49	555	409
Florida Power & Light Co.	2.875%	12/4/51	500	347
Fortis Inc.	3.055%	10/4/26	295	280
Georgia Power Co.	3.250%	4/1/26	100	96
Georgia Power Co.	4.650%	5/16/28	200	202
Georgia Power Co.	4.950%	5/17/33	200	202
Georgia Power Co.	4.750%	9/1/40	175	163
Georgia Power Co.	4.300%	3/15/43	100	87
Georgia Power Co.	5.125%	5/15/52	250	248
Iberdrola International BV	6.750%	7/15/36	75	87
Idaho Power Co.	5.800%	4/1/54	200	214
Indiana Michigan Power Co.	3.850%	5/15/28	250	241
Indiana Michigan Power Co.	3.750%	7/1/47	150	115
Indiana Michigan Power Co.	4.250%	8/15/48	100	84
Indiana Michigan Power Co.	5.625%	4/1/53	100	105
Interstate Power and Light Co.	3.250%	12/1/24	202	198
Interstate Power and Light Co.	4.100%	9/26/28	125	121
Interstate Power and Light Co.	3.600%	4/1/29	60	57
Interstate Power and Light Co.	2.300%	6/1/30	100	86
Interstate Power and Light Co.	6.250%	7/15/39	50	54
Interstate Power and Light Co.	3.700%	9/15/46	75	57
ITC Holdings Corp.	3.350%	11/15/27	100	95
ITC Holdings Corp.	5.300%	7/1/43	200	193
[2] John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	61	57
Kentucky Utilities Co.	5.125%	11/1/40	125	122
Kentucky Utilities Co.	4.375%	10/1/45	100	87
Kentucky Utilities Co.	3.300%	6/1/50	200	146
Louisville Gas and Electric Co.	3.300%	10/1/25	75	73
Louisville Gas and Electric Co.	4.250%	4/1/49	170	145
MidAmerican Energy Co.	3.100%	5/1/27	150	144
MidAmerican Energy Co.	3.650%	4/15/29	200	191
MidAmerican Energy Co.	6.750%	12/30/31	125	142
MidAmerican Energy Co.	5.350%	1/15/34	75	79
MidAmerican Energy Co.	5.750%	11/1/35	125	133
MidAmerican Energy Co.	4.800%	9/15/43	100	94
MidAmerican Energy Co.	3.950%	8/1/47	100	84
MidAmerican Energy Co.	3.650%	8/1/48	125	100
MidAmerican Energy Co.	4.250%	7/15/49	200	175
MidAmerican Energy Co.	5.850%	9/15/54	300	332
Mississippi Power Co.	4.250%	3/15/42	100	85
National Fuel Gas Co.	5.500%	1/15/26	50	50
National Fuel Gas Co.	4.750%	9/1/28	50	48
National Fuel Gas Co.	2.950%	3/1/31	100	84
National Grid plc	5.809%	6/12/33	200	210
National Grid USA	5.803%	4/1/35	50	51
National Rural Utilities Cooperative Finance Corp.	1.000%	6/15/26	100	92
National Rural Utilities Cooperative Finance Corp.	3.400%	2/7/28	150	144
National Rural Utilities Cooperative Finance Corp.	3.900%	11/1/28	100	97
National Rural Utilities Cooperative Finance Corp.	3.700%	3/15/29	100	95
National Rural Utilities Cooperative Finance Corp.	2.400%	3/15/30	100	87
National Rural Utilities Cooperative Finance Corp.	1.350%	3/15/31	100	79
National Rural Utilities Cooperative Finance Corp.	4.023%	11/1/32	204	191
National Rural Utilities Cooperative Finance Corp.	4.150%	12/15/32	53	50
National Rural Utilities Cooperative Finance Corp.	5.250%	4/20/46	75	72
National Rural Utilities Cooperative Finance Corp.	4.400%	11/1/48	200	175
National Rural Utilities Cooperative Finance Corp.	4.300%	3/15/49	100	87
Nevada Power Co.	3.700%	5/1/29	200	192
Nevada Power Co.	2.400%	5/1/30	75	65
Nevada Power Co.	6.750%	7/1/37	75	85
Nevada Power Co.	3.125%	8/1/50	150	104
Nevada Power Co.	6.000%	3/15/54	100	110
NextEra Energy Capital Holdings Inc.	4.450%	6/20/25	150	149
NextEra Energy Capital Holdings Inc.	5.749%	9/1/25	350	354
NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	250	241
NextEra Energy Capital Holdings Inc.	4.625%	7/15/27	232	232
NextEra Energy Capital Holdings Inc.	4.900%	2/28/28	222	224
NextEra Energy Capital Holdings Inc.	1.900%	6/15/28	300	266
NextEra Energy Capital Holdings Inc.	3.500%	4/1/29	100	95
NextEra Energy Capital Holdings Inc.	2.750%	11/1/29	100	90
NextEra Energy Capital Holdings Inc.	2.250%	6/1/30	500	428
NextEra Energy Capital Holdings Inc.	5.000%	7/15/32	179	180
NextEra Energy Capital Holdings Inc.	5.050%	2/28/33	64	64
NextEra Energy Capital Holdings Inc.	5.250%	2/28/53	204	200
NextEra Energy Capital Holdings Inc.	4.800%	12/1/77	125	108
NextEra Energy Capital Holdings Inc.	5.650%	5/1/79	100	94
NiSource Inc.	0.950%	8/15/25	223	208
NiSource Inc.	3.490%	5/15/27	250	241
NiSource Inc.	5.250%	3/30/28	200	204
NiSource Inc.	2.950%	9/1/29	200	183
NiSource Inc.	3.600%	5/1/30	200	187
NiSource Inc.	1.700%	2/15/31	300	244
NiSource Inc.	5.950%	6/15/41	77	80
NiSource Inc.	4.800%	2/15/44	125	115
NiSource Inc.	5.650%	2/1/45	100	101
NiSource Inc.	4.375%	5/15/47	250	216
NiSource Inc.	3.950%	3/30/48	200	162
NiSource Inc.	5.000%	6/15/52	63	59
Northern States Power Co.	6.250%	6/1/36	75	83
Northern States Power Co.	6.200%	7/1/37	50	55
Northern States Power Co.	5.350%	11/1/39	175	180
Northern States Power Co.	3.400%	8/15/42	105	84
Northern States Power Co.	4.000%	8/15/45	50	42
Northern States Power Co.	2.900%	3/1/50	250	175
Northern States Power Co.	2.600%	6/1/51	100	65
Northern States Power Co.	5.100%	5/15/53	200	203
NSTAR Electric Co.	3.200%	5/15/27	125	121
NSTAR Electric Co.	3.250%	5/15/29	50	47
NSTAR Electric Co.	5.500%	3/15/40	75	76
NSTAR Electric Co.	4.950%	9/15/52	74	72
Oglethorpe Power Corp.	5.950%	11/1/39	50	51
Oglethorpe Power Corp.	5.375%	11/1/40	175	168
Oglethorpe Power Corp.	3.750%	8/1/50	250	188
Ohio Edison Co.	6.875%	7/15/36	100	112
Ohio Power Co.	4.150%	4/1/48	100	84
Ohio Power Co.	4.000%	6/1/49	240	196
Ohio Power Co.	2.900%	10/1/51	125	85
Oklahoma Gas and Electric Co.	3.800%	8/15/28	75	73
Oklahoma Gas and Electric Co.	3.250%	4/1/30	100	91
Oklahoma Gas and Electric Co.	5.400%	1/15/33	80	84
Oklahoma Gas and Electric Co.	4.150%	4/1/47	50	42
Oklahoma Gas and Electric Co.	3.850%	8/15/47	75	59
Oncor Electric Delivery Co. LLC	2.950%	4/1/25	75	73
Oncor Electric Delivery Co. LLC	3.700%	11/15/28	50	48
Oncor Electric Delivery Co. LLC	2.750%	5/15/30	200	180
Oncor Electric Delivery Co. LLC	7.250%	1/15/33	50	58
[5] Oncor Electric Delivery Co. LLC	5.650%	11/15/33	200	213
Oncor Electric Delivery Co. LLC	7.500%	9/1/38	125	153

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Oncor Electric Delivery Co. LLC	5.250%	9/30/40	125	128
Oncor Electric Delivery Co. LLC	4.550%	12/1/41	75	70
Oncor Electric Delivery Co. LLC	5.300%	6/1/42	37	40
Oncor Electric Delivery Co. LLC	3.750%	4/1/45	100	83
Oncor Electric Delivery Co. LLC	3.800%	9/30/47	50	40
Oncor Electric Delivery Co. LLC	3.800%	6/1/49	200	164
Oncor Electric Delivery Co. LLC	3.100%	9/15/49	250	180
Oncor Electric Delivery Co. LLC	2.700%	11/15/51	250	165
Oncor Electric Delivery Co. LLC	5.350%	10/1/52	63	65
ONE Gas Inc.	2.000%	5/15/30	100	85
ONE Gas Inc.	4.658%	2/1/44	125	113
ONE Gas Inc.	4.500%	11/1/48	75	66
Pacific Gas and Electric Co.	3.450%	7/1/25	200	194
Pacific Gas and Electric Co.	3.150%	1/1/26	300	287
Pacific Gas and Electric Co.	3.300%	12/1/27	800	747
Pacific Gas and Electric Co.	3.000%	6/15/28	200	182
Pacific Gas and Electric Co.	3.750%	7/1/28	300	281
Pacific Gas and Electric Co.	6.100%	1/15/29	100	103
Pacific Gas and Electric Co.	4.550%	7/1/30	700	667
Pacific Gas and Electric Co.	4.400%	3/1/32	81	75
Pacific Gas and Electric Co.	6.150%	1/15/33	200	207
Pacific Gas and Electric Co.	6.400%	6/15/33	46	48
Pacific Gas and Electric Co.	6.950%	3/15/34	150	165
Pacific Gas and Electric Co.	4.500%	7/1/40	500	422
Pacific Gas and Electric Co.	4.750%	2/15/44	500	418
Pacific Gas and Electric Co.	4.300%	3/15/45	200	156
Pacific Gas and Electric Co.	4.950%	7/1/50	575	493
Pacific Gas and Electric Co.	3.500%	8/1/50	500	346
Pacific Gas and Electric Co.	6.750%	1/15/53	200	218
Pacific Gas and Electric Co.	6.700%	4/1/53	200	218
PacifiCorp	3.500%	6/15/29	100	94
PacifiCorp	2.700%	9/15/30	50	43
PacifiCorp	7.700%	11/15/31	250	292
PacifiCorp	5.250%	6/15/35	56	56
PacifiCorp	6.100%	8/1/36	100	107
PacifiCorp	6.250%	10/15/37	125	134
PacifiCorp	6.350%	7/15/38	75	81
PacifiCorp	6.000%	1/15/39	116	122
PacifiCorp	4.100%	2/1/42	56	47
PacifiCorp	4.125%	1/15/49	100	81
PacifiCorp	4.150%	2/15/50	200	162
PacifiCorp	3.300%	3/15/51	100	70
PacifiCorp	5.350%	12/1/53	200	192
PacifiCorp	5.500%	5/15/54	200	196
PECO Energy Co.	4.900%	6/15/33	400	407
PECO Energy Co.	3.900%	3/1/48	75	63
PECO Energy Co.	2.800%	6/15/50	200	137
[2] PG&E Energy Recovery Funding LLC	2.280%	1/15/38	100	78
[2] PG&E Energy Recovery Funding LLC	2.822%	7/15/48	100	73
PG&E Recovery Funding LLC	5.256%	1/15/40	280	286
PG&E Recovery Funding LLC	5.536%	7/15/49	90	94
[2] PG&E Wildfire Recovery Funding LLC	3.594%	6/1/32	124	119
PG&E Wildfire Recovery Funding LLC	4.022%	6/1/33	44	43
[2] PG&E Wildfire Recovery Funding LLC	4.263%	6/1/38	100	95
PG&E Wildfire Recovery Funding LLC	4.722%	6/1/39	75	74
PG&E Wildfire Recovery Funding LLC	5.081%	6/1/43	75	74
[2] PG&E Wildfire Recovery Funding LLC	4.451%	12/1/49	250	227
PG&E Wildfire Recovery Funding LLC	5.212%	12/1/49	200	202
[2] PG&E Wildfire Recovery Funding LLC	4.674%	12/1/53	100	94
PG&E Wildfire Recovery Funding LLC	5.099%	6/1/54	75	75
Piedmont Natural Gas Co. Inc.	3.500%	6/1/29	110	103
Piedmont Natural Gas Co. Inc.	5.400%	6/15/33	75	77
Piedmont Natural Gas Co. Inc.	4.650%	8/1/43	50	45
Piedmont Natural Gas Co. Inc.	3.640%	11/1/46	75	55
Piedmont Natural Gas Co. Inc.	3.350%	6/1/50	200	140
Pinnacle West Capital Corp.	1.300%	6/15/25	200	188
Potomac Electric Power Co.	6.500%	11/15/37	250	286
Potomac Electric Power Co.	4.150%	3/15/43	150	134
PPL Capital Funding Inc.	3.100%	5/15/26	100	96
PPL Electric Utilities Corp.	5.000%	5/15/33	200	205
PPL Electric Utilities Corp.	6.250%	5/15/39	100	112
PPL Electric Utilities Corp.	4.125%	6/15/44	50	44
PPL Electric Utilities Corp.	4.150%	10/1/45	155	134
PPL Electric Utilities Corp.	3.950%	6/1/47	75	64
PPL Electric Utilities Corp.	5.250%	5/15/53	200	207
Progress Energy Inc.	7.000%	10/30/31	119	134
Progress Energy Inc.	6.000%	12/1/39	125	131
Public Service Co. of Colorado	3.700%	6/15/28	75	72
Public Service Co. of Colorado	1.900%	1/15/31	100	83
Public Service Co. of Colorado	1.875%	6/15/31	200	165
Public Service Co. of Colorado	4.100%	6/1/32	50	48
Public Service Co. of Colorado	3.600%	9/15/42	175	139
Public Service Co. of Colorado	4.100%	6/15/48	75	61
Public Service Co. of Colorado	2.700%	1/15/51	100	63
Public Service Co. of Colorado	5.250%	4/1/53	200	199
Public Service Co. of New Hampshire	3.600%	7/1/49	75	59
Public Service Co. of New Hampshire	5.150%	1/15/53	54	55
Public Service Co. of Oklahoma	5.250%	1/15/33	85	86
Public Service Electric and Gas Co.	3.000%	5/15/25	80	78
Public Service Electric and Gas Co.	2.250%	9/15/26	250	236
Public Service Electric and Gas Co.	3.000%	5/15/27	75	72
Public Service Electric and Gas Co.	3.200%	5/15/29	70	65
Public Service Electric and Gas Co.	2.450%	1/15/30	50	44
Public Service Electric and Gas Co.	3.800%	3/1/46	250	208
Public Service Electric and Gas Co.	3.850%	5/1/49	200	167
Public Service Electric and Gas Co.	3.150%	1/1/50	200	147
Public Service Electric and Gas Co.	2.050%	8/1/50	500	292
Public Service Enterprise Group Inc.	5.875%	10/15/28	100	105
Public Service Enterprise Group Inc.	1.600%	8/15/30	500	409
Puget Energy Inc.	3.650%	5/15/25	400	390
Puget Energy Inc.	4.100%	6/15/30	100	92
Puget Sound Energy Inc.	6.274%	3/15/37	125	135
Puget Sound Energy Inc.	5.757%	10/1/39	125	129
Puget Sound Energy Inc.	4.300%	5/20/45	100	86
Puget Sound Energy Inc.	4.223%	6/15/48	125	106
Puget Sound Energy Inc.	3.250%	9/15/49	90	64
San Diego Gas & Electric Co.	2.500%	5/15/26	250	238
San Diego Gas & Electric Co.	1.700%	10/1/30	500	414
San Diego Gas & Electric Co.	3.000%	3/15/32	100	89
San Diego Gas & Electric Co.	4.500%	8/15/40	100	92
San Diego Gas & Electric Co.	3.750%	6/1/47	75	60
San Diego Gas & Electric Co.	4.150%	5/15/48	75	64
San Diego Gas & Electric Co.	3.320%	4/15/50	100	71
San Diego Gas & Electric Co.	3.700%	3/15/52	100	78
San Diego Gas & Electric Co.	5.350%	4/1/53	200	203
SCE Recovery Funding LLC	4.697%	6/15/42	72	72
SCE Recovery Funding LLC	2.943%	11/15/44	50	41
SCE Recovery Funding LLC	3.240%	11/15/48	50	38
SCE Recovery Funding LLC	5.112%	12/14/49	50	50
Sempra	3.300%	4/1/25	200	195
Sempra	3.250%	6/15/27	150	142
Sempra	3.400%	2/1/28	200	191
Sempra	3.800%	2/1/38	200	171
Sempra	6.000%	10/15/39	150	158
Sempra	4.000%	2/1/48	175	144
Sempra	4.125%	4/1/52	200	172
Sierra Pacific Power Co.	2.600%	5/1/26	100	95
Southern California Edison Co.	3.700%	8/1/25	150	147
Southern California Edison Co.	3.650%	3/1/28	100	96
Southern California Edison Co.	5.300%	3/1/28	200	205
Southern California Edison Co.	4.200%	3/1/29	75	74
Southern California Edison Co.	6.650%	4/1/29	75	80
Southern California Edison Co.	2.850%	8/1/29	275	251
Southern California Edison Co.	2.250%	6/1/30	300	258
Southern California Edison Co.	2.500%	6/1/31	200	172
Southern California Edison Co.	2.750%	2/1/32	130	113
Southern California Edison Co.	5.750%	4/1/35	75	78
Southern California Edison Co.	5.350%	7/15/35	200	206
Southern California Edison Co.	5.625%	2/1/36	125	128
Southern California Edison Co.	5.500%	3/15/40	100	101
Southern California Edison Co.	4.500%	9/1/40	275	247
Southern California Edison Co.	4.050%	3/15/42	208	175
Southern California Edison Co.	3.900%	3/15/43	100	82
Southern California Edison Co.	4.000%	4/1/47	335	275
Southern California Edison Co.	4.125%	3/1/48	350	295
Southern California Edison Co.	4.875%	3/1/49	100	92
Southern California Edison Co.	3.650%	6/1/51	200	151
Southern California Edison Co.	3.450%	2/1/52	200	146
Southern California Gas Co.	2.600%	6/15/26	405	386
Southern California Gas Co.	2.950%	4/15/27	200	190
Southern California Gas Co.	2.550%	2/1/30	150	132
Southern California Gas Co.	3.750%	9/15/42	75	61
Southern California Gas Co.	4.125%	6/1/48	75	64

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Southern California Gas Co.	3.950%	2/15/50	70	56
Southern California Gas Co.	5.750%	6/1/53	100	106
Southern Co.	3.250%	7/1/26	350	338
Southern Co.	5.113%	8/1/27	200	203
Southern Co.	1.750%	3/15/28	300	267
Southern Co.	4.850%	6/15/28	200	202
Southern Co.	5.500%	3/15/29	100	104
Southern Co.	5.700%	10/15/32	90	95
Southern Co.	5.200%	6/15/33	200	204
Southern Co.	4.250%	7/1/36	200	184
Southern Co.	4.400%	7/1/46	360	317
Southern Co.	4.000%	1/15/51	300	286
Southern Co.	3.750%	9/15/51	200	182
Southern Co. Gas Capital Corp.	3.250%	6/15/26	75	72
Southern Co. Gas Capital Corp.	1.750%	1/15/31	89	73
Southern Co. Gas Capital Corp.	5.150%	9/15/32	90	91
Southern Co. Gas Capital Corp.	5.875%	3/15/41	75	76
Southern Co. Gas Capital Corp.	4.400%	6/1/43	50	42
Southern Co. Gas Capital Corp.	3.950%	10/1/46	100	78
Southern Co. Gas Capital Corp.	4.400%	5/30/47	100	85
Southern Power Co.	4.150%	12/1/25	100	99
Southern Power Co.	5.150%	9/15/41	100	94
Southern Power Co.	5.250%	7/15/43	50	47
Southern Power Co.	4.950%	12/15/46	75	67
Southwest Gas Corp.	3.700%	4/1/28	50	48
Southwest Gas Corp.	4.050%	3/15/32	200	187
Southwest Gas Corp.	3.800%	9/29/46	75	56
Southwest Gas Corp.	4.150%	6/1/49	25	20
Southwestern Electric Power Co.	2.750%	10/1/26	445	418
Southwestern Electric Power Co.	4.100%	9/15/28	100	97
Southwestern Electric Power Co.	6.200%	3/15/40	75	80
Southwestern Electric Power Co.	3.900%	4/1/45	100	77
Southwestern Electric Power Co.	3.850%	2/1/48	325	244
Southwestern Electric Power Co.	3.250%	11/1/51	200	135
Southwestern Public Service Co.	4.500%	8/15/41	100	89
Southwestern Public Service Co.	3.400%	8/15/46	275	200
Southwestern Public Service Co.	3.700%	8/15/47	75	57
Southwestern Public Service Co.	4.400%	11/15/48	275	232
Southwestern Public Service Co.	3.750%	6/15/49	75	58
Southwestern Public Service Co.	3.150%	5/1/50	100	69
Tampa Electric Co.	4.100%	6/15/42	50	43
Tampa Electric Co.	4.350%	5/15/44	50	43
Tampa Electric Co.	4.300%	6/15/48	75	63
Tampa Electric Co.	4.450%	6/15/49	125	108
Tampa Electric Co.	3.625%	6/15/50	50	38
Tampa Electric Co.	5.000%	7/15/52	100	95
Toledo Edison Co.	6.150%	5/15/37	75	81
Tucson Electric Power Co.	3.050%	3/15/25	50	49
Tucson Electric Power Co.	5.500%	4/15/53	66	67
Union Electric Co.	2.950%	6/15/27	72	69
Union Electric Co.	2.950%	3/15/30	350	316
Union Electric Co.	2.150%	3/15/32	200	166
Union Electric Co.	8.450%	3/15/39	150	197
Union Electric Co.	3.650%	4/15/45	125	98
Union Electric Co.	4.000%	4/1/48	275	227
Union Electric Co.	3.250%	10/1/49	225	158
Union Electric Co.	3.900%	4/1/52	100	83
Virginia Electric and Power Co.	2.950%	11/15/26	276	264
Virginia Electric and Power Co.	3.500%	3/15/27	250	242
Virginia Electric and Power Co.	3.800%	4/1/28	150	146
Virginia Electric and Power Co.	2.875%	7/15/29	275	253
Virginia Electric and Power Co.	2.300%	11/15/31	200	168
Virginia Electric and Power Co.	2.400%	3/30/32	200	169
Virginia Electric and Power Co.	5.000%	4/1/33	200	203
Virginia Electric and Power Co.	6.000%	1/15/36	125	134
Virginia Electric and Power Co.	6.000%	5/15/37	150	162
Virginia Electric and Power Co.	6.350%	11/30/37	50	55
Virginia Electric and Power Co.	4.000%	1/15/43	90	77
Virginia Electric and Power Co.	4.450%	2/15/44	475	424
Virginia Electric and Power Co.	4.200%	5/15/45	75	64
Virginia Electric and Power Co.	4.000%	11/15/46	100	83
Virginia Electric and Power Co.	3.800%	9/15/47	100	80
Virginia Electric and Power Co.	4.600%	12/1/48	175	158
Virginia Electric and Power Co.	3.300%	12/1/49	98	72
Virginia Electric and Power Co.	2.450%	12/15/50	160	99
Virginia Electric and Power Co.	2.950%	11/15/51	200	137
Virginia Electric and Power Co.	4.625%	5/15/52	250	226
Virginia Electric and Power Co.	5.450%	4/1/53	200	206
Washington Gas Light Co.	3.796%	9/15/46	100	76
Washington Gas Light Co.	3.650%	9/15/49	30	23
WEC Energy Group Inc.	3.550%	6/15/25	48	47
WEC Energy Group Inc.	1.375%	10/15/27	500	442
WEC Energy Group Inc.	4.750%	1/15/28	250	250
WEC Energy Group Inc.	2.200%	12/15/28	200	178
Wisconsin Electric Power Co.	2.050%	12/15/24	100	97
Wisconsin Electric Power Co.	4.750%	9/30/32	90	91
Wisconsin Electric Power Co.	4.300%	10/15/48	100	88
Wisconsin Power and Light Co.	6.375%	8/15/37	100	109
Wisconsin Power and Light Co.	3.650%	4/1/50	50	38
Wisconsin Public Service Corp.	3.300%	9/1/49	125	91
Xcel Energy Inc.	3.300%	6/1/25	325	317
Xcel Energy Inc.	3.350%	12/1/26	75	72
Xcel Energy Inc.	1.750%	3/15/27	200	182
Xcel Energy Inc.	4.000%	6/15/28	75	73
Xcel Energy Inc.	2.600%	12/1/29	200	179
Xcel Energy Inc.	3.400%	6/1/30	250	231
Xcel Energy Inc.	4.600%	6/1/32	200	195
Xcel Energy Inc.	3.500%	12/1/49	100	74
				101,572
Total Corporate Bonds (Cost $1,259,783)				**1,155,563**
Sovereign Bonds (3.4%)				
African Development Bank	0.875%	3/23/26	600	557
African Development Bank	0.875%	7/22/26	400	368
African Development Bank	4.625%	1/4/27	300	304
African Development Bank	4.375%	11/3/27	500	506
African Development Bank	4.375%	3/14/28	375	380
Asian Development Bank	2.000%	1/22/25	300	291
Asian Development Bank	0.625%	4/29/25	700	664
Asian Development Bank	2.875%	5/6/25	405	396
Asian Development Bank	4.625%	6/13/25	250	250
Asian Development Bank	0.375%	9/3/25	1,000	935
Asian Development Bank	4.250%	1/9/26	800	800
Asian Development Bank	0.500%	2/4/26	850	786
Asian Development Bank	2.000%	4/24/26	100	95
Asian Development Bank	2.625%	1/12/27	200	192
Asian Development Bank	1.500%	1/20/27	1,125	1,042
Asian Development Bank	2.375%	8/10/27	275	260
Asian Development Bank	6.220%	8/15/27	100	106
Asian Development Bank	3.125%	8/20/27	725	702
Asian Development Bank	2.500%	11/2/27	673	636
Asian Development Bank	3.750%	4/25/28	525	519
Asian Development Bank	1.250%	6/9/28	210	186
Asian Development Bank	5.820%	6/16/28	148	158
Asian Development Bank	4.500%	8/25/28	625	638
Asian Development Bank	3.125%	9/26/28	130	125
Asian Development Bank	1.750%	9/19/29	200	177
Asian Development Bank	1.875%	1/24/30	200	177
Asian Development Bank	0.750%	10/8/30	500	404
Asian Development Bank	1.500%	3/4/31	500	422
Asian Development Bank	3.125%	4/27/32	400	374
Asian Development Bank	3.875%	9/28/32	225	222
Asian Development Bank	4.000%	1/12/33	380	379
Asian Development Bank	3.875%	6/14/33	425	419
Asian Infrastructure Investment Bank	0.500%	5/28/25	400	378
Asian Infrastructure Investment Bank	3.375%	6/29/25	200	196
Asian Infrastructure Investment Bank	0.500%	1/27/26	600	554
Asian Infrastructure Investment Bank	4.875%	9/14/26	300	305
Asian Infrastructure Investment Bank	4.000%	1/18/28	450	448
Canada	1.625%	1/22/25	550	533
Canada	2.875%	4/28/25	520	509
Canada	0.750%	5/19/26	800	739
Canada	3.750%	4/26/28	525	521
Corp. Andina de Fomento	5.250%	11/21/25	620	621
Corp. Andina de Fomento	4.750%	4/1/26	130	129
Corp. Andina de Fomento	2.250%	2/8/27	210	194
Corp. Andina de Fomento	6.000%	4/26/27	200	207
Council of Europe Development Bank	1.375%	2/27/25	200	192
Council of Europe Development Bank	3.000%	6/16/25	120	117
Council of Europe Development Bank	3.750%	5/25/26	250	247
Council of Europe Development Bank	0.875%	9/22/26	200	183
Council of Europe Development Bank	3.625%	1/26/28	280	276
European Bank for Reconstruction & Development	1.500%	2/13/25	100	96
European Bank for Reconstruction & Development	0.500%	5/19/25	100	95

		Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
	European Bank for Reconstruction & Development	0.500%	11/25/25	500	465
	European Bank for Reconstruction & Development	0.500%	1/28/26	500	463
	European Bank for Reconstruction & Development	4.375%	3/9/28	400	406
	European Investment Bank	1.625%	3/14/25	100	97
	European Investment Bank	0.625%	7/25/25	1,600	1,508
	European Investment Bank	2.750%	8/15/25	800	779
	European Investment Bank	0.375%	12/15/25	2,000	1,853
	European Investment Bank	0.375%	3/26/26	1,000	919
	European Investment Bank	0.750%	10/26/26	450	410
	European Investment Bank	1.375%	3/15/27	600	552
	European Investment Bank	2.375%	5/24/27	225	213
	European Investment Bank	0.625%	10/21/27	500	441
	European Investment Bank	3.250%	11/15/27	500	486
	European Investment Bank	3.875%	3/15/28	1,100	1,095
	European Investment Bank	4.500%	10/16/28	600	613
	European Investment Bank	1.625%	10/9/29	125	110
	European Investment Bank	0.875%	5/17/30	200	165
	European Investment Bank	3.625%	7/15/30	800	783
	European Investment Bank	0.750%	9/23/30	500	406
	European Investment Bank	3.750%	2/14/33	425	417
	European Investment Bank	4.875%	2/15/36	325	348
[6]	Export Development Canada	3.375%	8/26/25	550	540
[6]	Export Development Canada	4.375%	6/29/26	550	552
	Export Development Canada	3.000%	5/25/27	450	435
[6]	Export Development Canada	3.875%	2/14/28	400	398
	Export-Import Bank of Korea	2.625%	5/26/26	200	190
	Export-Import Bank of Korea	1.625%	1/18/27	200	184
	Export-Import Bank of Korea	4.250%	9/15/27	200	198
	Export-Import Bank of Korea	1.250%	9/21/30	500	404
	Export-Import Bank of Korea	2.125%	1/18/32	200	167
	Export-Import Bank of Korea	5.125%	1/11/33	200	208
	Export-Import Bank of Korea	5.125%	9/18/33	200	208
	Export-Import Bank of Korea	2.500%	6/29/41	350	256
	Inter-American Development Bank	2.125%	1/15/25	1,100	1,071
	Inter-American Development Bank	1.750%	3/14/25	200	193
	Inter-American Development Bank	0.875%	4/3/25	500	477
	Inter-American Development Bank	7.000%	6/15/25	134	138
	Inter-American Development Bank	0.625%	7/15/25	1,300	1,225
	Inter-American Development Bank	0.875%	4/20/26	500	464
	Inter-American Development Bank	4.500%	5/15/26	475	478
	Inter-American Development Bank	2.000%	6/2/26	750	712
	Inter-American Development Bank	2.000%	7/23/26	100	95
	Inter-American Development Bank	4.375%	2/1/27	400	403
	Inter-American Development Bank	2.375%	7/7/27	450	425
	Inter-American Development Bank	0.625%	9/16/27	800	707
	Inter-American Development Bank	4.000%	1/12/28	920	919
	Inter-American Development Bank	1.125%	7/20/28	300	264
	Inter-American Development Bank	3.125%	9/18/28	875	842
	Inter-American Development Bank	1.125%	1/13/31	350	289
	Inter-American Development Bank	3.500%	4/12/33	400	383
	Inter-American Development Bank	4.500%	9/13/33	500	517
	Inter-American Development Bank	3.875%	10/28/41	200	185
	Inter-American Development Bank	3.200%	8/7/42	100	84
	Inter-American Investment Corp.	4.125%	2/15/28	250	250
	Inter-American Investment Corp.	4.750%	9/19/28	100	103
	International Bank for Reconstruction & Development	1.625%	1/15/25	200	194
	International Bank for Reconstruction & Development	0.625%	4/22/25	1,500	1,425
	International Bank for Reconstruction & Development	0.375%	7/28/25	1,500	1,407
	International Bank for Reconstruction & Development	2.500%	7/29/25	1,150	1,115
	International Bank for Reconstruction & Development	0.500%	10/28/25	2,000	1,864
	International Bank for Reconstruction & Development	3.125%	11/20/25	470	459
	International Bank for Reconstruction & Development	0.875%	7/15/26	525	484
	International Bank for Reconstruction & Development	2.500%	11/22/27	350	331
	International Bank for Reconstruction & Development	0.750%	11/24/27	900	794
	International Bank for Reconstruction & Development	3.500%	7/12/28	875	857
	International Bank for Reconstruction & Development	4.625%	8/1/28	775	795
	International Bank for Reconstruction & Development	1.125%	9/13/28	1,500	1,317
	International Bank for Reconstruction & Development	3.625%	9/21/29	775	761
	International Bank for Reconstruction & Development	1.750%	10/23/29	200	177
	International Bank for Reconstruction & Development	3.875%	2/14/30	650	645
	International Bank for Reconstruction & Development	0.875%	5/14/30	400	329
	International Bank for Reconstruction & Development	4.000%	7/25/30	625	624
	International Bank for Reconstruction & Development	0.750%	8/26/30	800	648
	International Bank for Reconstruction & Development	1.250%	2/10/31	650	540
	International Bank for Reconstruction & Development	1.625%	11/3/31	1,500	1,264
	International Bank for Reconstruction & Development	2.500%	3/29/32	200	179
	International Bank for Reconstruction & Development	4.750%	11/14/33	300	317
	International Bank for Reconstruction & Development	4.750%	2/15/35	250	261
	International Finance Corp.	0.375%	7/16/25	400	376
	International Finance Corp.	2.125%	4/7/26	600	573
	International Finance Corp.	4.375%	1/15/27	175	176
	International Finance Corp.	4.500%	7/13/28	175	179
[7]	Israel Government Aid Bond	5.500%	9/18/33	100	110
[8]	Japan Bank for International Cooperation	2.125%	2/10/25	330	320
[8]	Japan Bank for International Cooperation	0.625%	7/15/25	400	376
[8]	Japan Bank for International Cooperation	2.750%	1/21/26	442	426
[8]	Japan Bank for International Cooperation	4.250%	1/26/26	470	467
[8]	Japan Bank for International Cooperation	2.375%	4/20/26	200	191
[8]	Japan Bank for International Cooperation	4.250%	4/27/26	250	248
[8]	Japan Bank for International Cooperation	2.250%	11/4/26	200	188
[8]	Japan Bank for International Cooperation	2.875%	7/21/27	200	190
[8]	Japan Bank for International Cooperation	2.750%	11/16/27	800	755
[8]	Japan Bank for International Cooperation	4.625%	7/19/28	125	127
[8]	Japan Bank for International Cooperation	3.250%	7/20/28	300	287
[8]	Japan Bank for International Cooperation	3.500%	10/31/28	350	337
[8]	Japan Bank for International Cooperation	2.125%	2/16/29	420	377
[8]	Japan Bank for International Cooperation	1.250%	1/21/31	500	406
[8]	Japan International Cooperation Agency	2.750%	4/27/27	300	284
[8]	Japan International Cooperation Agency	3.250%	5/25/27	200	192
[8]	Japan International Cooperation Agency	4.000%	5/23/28	150	148
[8]	Japan International Cooperation Agency	1.750%	4/28/31	200	166
[9]	KFW	1.250%	1/31/25	1,725	1,662
[9]	KFW	2.000%	5/2/25	150	145
[9]	KFW	0.375%	7/18/25	1,500	1,408
[9]	KFW	5.125%	9/29/25	425	430
[9]	KFW	0.625%	1/22/26	1,000	929
[9]	KFW	3.625%	4/1/26	575	568
[9]	KFW	4.625%	8/7/26	700	708
[9]	KFW	1.000%	10/1/26	1,000	920
[9]	KFW	3.000%	5/20/27	560	541
[9]	KFW	3.750%	2/15/28	800	792
[9]	KFW	2.875%	4/3/28	500	478
[9]	KFW	3.875%	6/15/28	750	746
[9]	KFW	1.750%	9/14/29	175	155
[9]	KFW	4.750%	10/29/30	275	287
[9]	KFW	4.125%	7/15/33	700	704
[9]	KFW	0.000%	4/18/36	400	240
[9]	KFW	0.000%	6/29/37	200	114
[7]	Kingdom of Jordan AID	3.000%	6/30/25	200	194
	Korea Development Bank	0.750%	1/25/25	200	192
	Korea Development Bank	5.375%	10/23/26	200	204
	Korea Development Bank	1.375%	4/25/27	200	181
	Korea Development Bank	4.375%	2/15/28	450	449
	Korea Development Bank	1.625%	1/19/31	400	329
	Korea Development Bank	4.375%	2/15/33	450	442
[9]	Landwirtschaftliche Rentenbank	2.000%	1/13/25	850	826

		Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
9	Landwirtschaftliche Rentenbank	0.500%	5/27/25	400	378
9	Landwirtschaftliche Rentenbank	2.375%	6/10/25	475	460
9	Landwirtschaftliche Rentenbank	1.750%	7/27/26	275	259
9	Landwirtschaftliche Rentenbank	2.500%	11/15/27	250	236
9	Landwirtschaftliche Rentenbank	3.875%	6/14/28	275	274
9	Landwirtschaftliche Rentenbank	0.875%	9/3/30	500	408
9	Landwirtschaftliche Rentenbank	5.000%	10/24/33	200	215
	Nordic Investment Bank	0.375%	9/11/25	600	561
	Nordic Investment Bank	5.000%	10/15/25	200	202
	Nordic Investment Bank	0.500%	1/21/26	200	185
	Nordic Investment Bank	4.375%	3/14/28	450	456
10	Oesterreichische Kontrollbank AG	1.500%	2/12/25	100	96
10	Oesterreichische Kontrollbank AG	0.375%	9/17/25	500	467
10	Oesterreichische Kontrollbank AG	4.125%	1/20/26	140	139
10	Oesterreichische Kontrollbank AG	0.500%	2/2/26	500	462
	Oesterreichische Kontrollbank AG	5.000%	10/23/26	140	143
10	Oesterreichische Kontrollbank AG	3.625%	9/9/27	400	394
10	Oesterreichische Kontrollbank AG	4.250%	3/1/28	250	252
2	Oriental Republic of Uruguay	4.375%	10/27/27	150	151
2	Oriental Republic of Uruguay	4.375%	1/23/31	468	464
	Oriental Republic of Uruguay	5.750%	10/28/34	213	231
2	Oriental Republic of Uruguay	7.625%	3/21/36	195	242
2	Oriental Republic of Uruguay	4.125%	11/20/45	200	181
2	Oriental Republic of Uruguay	5.100%	6/18/50	695	697
2	Oriental Republic of Uruguay	4.975%	4/20/55	370	361
	Province of Alberta	1.000%	5/20/25	485	461
	Province of Alberta	3.300%	3/15/28	250	242
	Province of Alberta	1.300%	7/22/30	500	417
	Province of British Columbia	2.250%	6/2/26	300	286
	Province of British Columbia	0.900%	7/20/26	300	276
	Province of British Columbia	4.800%	11/15/28	200	206
	Province of British Columbia	4.200%	7/6/33	250	248
	Province of Manitoba	2.125%	6/22/26	90	85
	Province of Manitoba	1.500%	10/25/28	350	310
	Province of Manitoba	4.300%	7/27/33	250	249
	Province of New Brunswick	3.625%	2/24/28	105	102
	Province of Ontario	2.500%	4/27/26	250	240
	Province of Ontario	2.300%	6/15/26	900	858
	Province of Ontario	3.100%	5/19/27	600	579
	Province of Ontario	2.000%	10/2/29	585	522
	Province of Ontario	1.125%	10/7/30	500	410
	Province of Ontario	1.600%	2/25/31	600	504
	Province of Ontario	1.800%	10/14/31	200	168
	Province of Quebec	1.500%	2/11/25	441	425
	Province of Quebec	0.600%	7/23/25	500	470
	Province of Quebec	2.500%	4/20/26	200	192
	Province of Quebec	2.750%	4/12/27	850	812
	Province of Quebec	3.625%	4/13/28	250	245
	Province of Quebec	7.500%	9/15/29	475	554
	Province of Quebec	1.350%	5/28/30	400	337
	Province of Quebec	1.900%	4/21/31	1,200	1,027
	Province of Quebec	4.500%	9/8/33	275	278
	Republic of Chile	3.125%	1/21/26	485	470
	Republic of Chile	2.750%	1/31/27	250	236
	Republic of Chile	3.240%	2/6/28	460	438
	Republic of Chile	2.450%	1/31/31	200	174
	Republic of Chile	2.550%	1/27/32	200	172
	Republic of Chile	2.550%	7/27/33	400	330
	Republic of Chile	3.500%	1/31/34	600	534
	Republic of Chile	4.950%	1/5/36	200	197
	Republic of Chile	3.100%	5/7/41	300	228
	Republic of Chile	4.340%	3/7/42	400	357
	Republic of Chile	3.500%	1/25/50	275	209
	Republic of Chile	4.000%	1/31/52	200	164
	Republic of Chile	5.330%	1/5/54	200	199
	Republic of Chile	3.100%	1/22/61	500	334
	Republic of Chile	3.250%	9/21/71	200	134
	Republic of Hungary	7.625%	3/29/41	240	286
	Republic of Indonesia	4.100%	4/24/28	200	196
	Republic of Indonesia	4.750%	2/11/29	425	428
	Republic of Indonesia	3.400%	9/18/29	200	188
	Republic of Indonesia	2.850%	2/14/30	200	181
	Republic of Indonesia	3.850%	10/15/30	200	191
	Republic of Indonesia	4.350%	1/11/48	725	672
	Republic of Indonesia	3.700%	10/30/49	200	167
	Republic of Indonesia	4.200%	10/15/50	430	387
	Republic of Indonesia	3.050%	3/12/51	400	306
	Republic of Indonesia	4.300%	3/31/52	200	182
	Republic of Indonesia	5.450%	9/20/52	200	213
	Republic of Indonesia	5.650%	1/11/53	200	219
	Republic of Indonesia	3.200%	9/23/61	200	145
	Republic of Indonesia	4.450%	4/15/70	200	180
	Republic of Italy	1.250%	2/17/26	500	462
	Republic of Italy	2.875%	10/17/29	400	358
	Republic of Italy	5.375%	6/15/33	475	478
	Republic of Italy	4.000%	10/17/49	500	376
	Republic of Italy	3.875%	5/6/51	400	287
	Republic of Korea	5.625%	11/3/25	100	101
	Republic of Korea	2.750%	1/19/27	1,000	958
	Republic of Korea	2.500%	6/19/29	200	184
	Republic of Korea	1.750%	10/15/31	200	168
	Republic of Korea	3.875%	9/20/48	125	110
	Republic of Panama	3.750%	3/16/25	207	201
	Republic of Panama	7.125%	1/29/26	168	172
	Republic of Panama	8.875%	9/30/27	238	259
	Republic of Panama	3.875%	3/17/28	460	424
	Republic of Panama	9.375%	4/1/29	200	227
	Republic of Panama	3.160%	1/23/30	200	171
	Republic of Panama	2.252%	9/29/32	500	366
	Republic of Panama	6.400%	2/14/35	400	390
2	Republic of Panama	6.700%	1/26/36	292	290
	Republic of Panama	6.875%	1/31/36	200	200
2	Republic of Panama	4.500%	4/16/50	560	388
2	Republic of Panama	4.300%	4/29/53	400	268
	Republic of Panama	4.500%	4/1/56	500	336
2	Republic of Panama	3.870%	7/23/60	750	449
	Republic of Panama	4.500%	1/19/63	200	131
	Republic of Peru	7.350%	7/21/25	225	232
	Republic of Peru	2.392%	1/23/26	200	190
	Republic of Peru	2.844%	6/20/30	500	444
	Republic of Peru	2.783%	1/23/31	900	784
	Republic of Peru	1.862%	12/1/32	350	274
	Republic of Peru	8.750%	11/21/33	505	634
	Republic of Peru	3.000%	1/15/34	250	211
2	Republic of Peru	6.550%	3/14/37	325	361
	Republic of Peru	3.300%	3/11/41	200	155
	Republic of Peru	5.625%	11/18/50	200	208
	Republic of Peru	3.600%	1/15/72	175	123
	Republic of Peru	3.230%	7/28/21	525	327
	Republic of Philippines	10.625%	3/16/25	100	107
	Republic of Philippines	5.500%	3/30/26	225	229
	Republic of Philippines	5.170%	10/13/27	300	306
	Republic of Philippines	3.000%	2/1/28	400	377
	Republic of Philippines	3.750%	1/14/29	400	385
	Republic of Philippines	9.500%	2/2/30	300	377
	Republic of Philippines	2.457%	5/5/30	200	177
	Republic of Philippines	7.750%	1/14/31	400	474
	Republic of Philippines	1.648%	6/10/31	200	164
	Republic of Philippines	1.950%	1/6/32	200	165
	Republic of Philippines	6.375%	1/15/32	200	223
	Republic of Philippines	5.609%	4/13/33	300	321
	Republic of Philippines	5.000%	7/17/33	200	206
	Republic of Philippines	6.375%	10/23/34	550	622
	Republic of Philippines	3.950%	1/20/40	400	362
	Republic of Philippines	3.700%	3/1/41	400	344
	Republic of Philippines	3.700%	2/2/42	350	300
	Republic of Philippines	2.950%	5/5/45	200	150
	Republic of Philippines	2.650%	12/10/45	200	142
	Republic of Philippines	3.200%	7/6/46	500	385
	Republic of Philippines	5.950%	10/13/47	200	223
	Republic of Poland	3.250%	4/6/26	500	485
	Republic of Poland	5.500%	11/16/27	225	233
	Republic of Poland	5.750%	11/16/32	200	216
	Republic of Poland	4.875%	10/4/33	400	405
	Republic of Poland	5.500%	4/4/53	440	458
	State of Israel	2.875%	3/16/26	200	191
	State of Israel	3.250%	1/17/28	300	280
	State of Israel	2.500%	1/15/30	200	174
	State of Israel	2.750%	7/3/30	350	309
	State of Israel	4.500%	1/17/33	450	428
	State of Israel	4.500%	1/30/43	200	176
	State of Israel	4.125%	1/17/48	250	202
	State of Israel	3.375%	1/15/50	200	142
	State of Israel	3.875%	7/3/50	400	308
	State of Israel	4.500%	4/3/20	200	156
	Svensk Exportkredit AB	0.625%	5/14/25	500	473
	Svensk Exportkredit AB	4.000%	7/15/25	225	223
	Svensk Exportkredit AB	0.500%	8/26/25	800	748
	Svensk Exportkredit AB	4.625%	11/28/25	247	247
	Svensk Exportkredit AB	4.375%	2/13/26	250	250
	Svensk Exportkredit AB	4.875%	9/14/26	200	203
	Svensk Exportkredit AB	2.250%	3/22/27	200	188
	Svensk Exportkredit AB	4.125%	6/14/28	250	250
	Svensk Exportkredit AB	4.875%	10/4/30	200	207
	United Mexican States	3.900%	4/27/25	400	396
	United Mexican States	4.125%	1/21/26	445	441

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
United Mexican States	4.150%	3/28/27	800	793
United Mexican States	3.750%	1/11/28	675	651
United Mexican States	4.500%	4/22/29	650	641
United Mexican States	3.250%	4/16/30	385	349
United Mexican States	2.659%	5/24/31	600	507
United Mexican States	8.300%	8/15/31	220	266
United Mexican States	4.750%	4/27/32	300	289
United Mexican States	7.500%	4/8/33	100	115
United Mexican States	6.750%	9/27/34	200	216
United Mexican States	6.350%	2/9/35	300	314
United Mexican States	6.050%	1/11/40	883	891
United Mexican States	4.280%	8/14/41	665	551
United Mexican States	4.750%	3/8/44	765	656
United Mexican States	5.550%	1/21/45	200	191
United Mexican States	4.600%	1/23/46	600	500
United Mexican States	4.350%	1/15/47	360	290
United Mexican States	4.600%	2/10/48	255	210
United Mexican States	4.500%	1/31/50	200	163
United Mexican States	5.000%	4/27/51	600	521
United Mexican States	4.400%	2/12/52	300	238
United Mexican States	6.338%	5/4/53	600	612
United Mexican States	3.771%	5/24/61	800	542
United Mexican States	5.750%	10/12/10	342	306
Total Sovereign Bonds (Cost $156,791)				**145,704**
Taxable Municipal Bonds (0.6%)				
Alabama Economic Settlement Authority Miscellaneous Revenue	3.163%	9/15/25	30	29
American Municipal Power Inc. Electric Power & Light Revenue (Combination Hydroelectric Projects)	8.084%	2/15/50	175	237
American Municipal Power Inc. Electric Power & Light Revenue (MELDAHL Hydroelectric Project)	7.499%	2/15/50	50	62
Bay Area Toll Authority Highway Revenue	6.918%	4/1/40	100	117
Bay Area Toll Authority Highway Revenue	6.263%	4/1/49	250	291
Bay Area Toll Authority Highway Revenue	7.043%	4/1/50	100	127
Bay Area Toll Authority Highway Revenue	6.907%	10/1/50	100	126
Bay Area Toll Authority Highway Revenue	3.126%	4/1/55	100	71
California Earthquake Authority Miscellaneous Revenue	5.603%	7/1/27	60	61
California GO	3.375%	4/1/25	100	98
California GO	2.650%	4/1/26	75	72
California GO	1.700%	2/1/28	100	90
California GO	3.500%	4/1/28	150	145
California GO	2.500%	10/1/29	70	63
California GO	6.000%	3/1/33	100	109
California GO	4.500%	4/1/33	190	187
California GO	7.500%	4/1/34	350	425
California GO	5.125%	3/1/38	100	101
California GO	4.600%	4/1/38	300	289
California GO	7.550%	4/1/39	630	795
California GO	7.300%	10/1/39	75	91
California GO	7.350%	11/1/39	375	455
California GO	7.625%	3/1/40	205	257
California GO	7.600%	11/1/40	200	255
California GO	5.200%	3/1/43	100	99
California State University College & University Revenue	3.899%	11/1/47	50	43
California State University College & University Revenue	2.975%	11/1/51	140	100
California State University College & University Revenue	5.183%	11/1/53	100	101
Central Puget Sound Regional Transit Authority Sales Tax Revenue	5.491%	11/1/39	50	53
Chicago O'Hare International Airport Port, Airport & Marina Revenue	6.395%	1/1/40	125	142
Chicago O'Hare International Airport Port, Airport & Marina Revenue	4.472%	1/1/49	75	71
Chicago O'Hare International Airport Port, Airport & Marina Revenue	4.572%	1/1/54	40	38
Chicago Transit Authority Sales & Transfer Tax Receipts Sales Tax Revenue	6.899%	12/1/40	117	133
Clark County Department of Aviation Port, Airport & Marina Revenue	6.820%	7/1/45	100	122
Commonwealth Financing Authority Appropriations Revenue	3.807%	6/1/41	105	92
Commonwealth Financing Authority Appropriations Revenue (Plancon Program)	3.864%	6/1/38	100	91
Commonwealth of Massachusetts GO	5.456%	12/1/39	150	157
Commonwealth of Massachusetts GO	2.514%	7/1/41	50	37
Commonwealth of Massachusetts GO	2.813%	9/1/43	225	168
Commonwealth of Massachusetts GO	2.900%	9/1/49	100	73
Commonwealth of Massachusetts Miscellaneous Taxes Revenue	4.110%	7/15/31	189	187
Commonwealth of Massachusetts Transportation Fund Fuel Sales Tax Revenue	5.731%	6/1/40	50	53
Connecticut GO	5.090%	10/1/30	175	176
Connecticut GO	5.850%	3/15/32	200	214
Cook County IL GO	6.229%	11/15/34	50	53
Dallas Area Rapid Transit Sales Tax Revenue	5.999%	12/1/44	100	112
Dallas Area Rapid Transit Sales Tax Revenue	5.022%	12/1/48	50	51
Dallas Convention Center Hotel Development Corp. Hotel Occupancy Tax Revenue	7.088%	1/1/42	75	85
Dallas Fort Worth International Airport Port, Airport & Marina Revenue	2.994%	11/1/38	200	167
Dallas Fort Worth International Airport Port, Airport & Marina Revenue	3.144%	11/1/45	75	59
Dallas Fort Worth International Airport Port, Airport & Marina Revenue	4.507%	11/1/51	100	93
[11] Dallas Independent School District GO	6.450%	2/15/35	100	101
District of Columbia Income Tax Revenue	5.591%	12/1/34	50	53
District of Columbia Water & Sewer Authority Water Revenue	4.814%	10/1/14	150	149
East Bay Municipal Utility District Water System Water Revenue	5.874%	6/1/40	85	93
Foothill-Eastern Transportation Corridor Agency Highway Revenue	4.094%	1/15/49	140	117
Georgia Municipal Electric Authority Electric Power & Light Revenue	6.637%	4/1/57	236	269
Georgia Municipal Electric Authority Electric Power & Light Revenue	6.655%	4/1/57	143	163
Georgia Municipal Electric Authority Electric Power & Light Revenue	7.055%	4/1/57	71	79
Golden State Tobacco Securitization Corp. Tobacco Settlement Funded Revenue	3.115%	6/1/38	100	81
Golden State Tobacco Securitization Corp. Tobacco Settlement Funded Revenue	3.000%	6/1/46	160	146
Golden State Tobacco Securitization Corp. Tobacco Settlement Funded Revenue	4.214%	6/1/50	200	150
Grand Parkway Transportation Corp. Highway Revenue	3.236%	10/1/52	395	297
Houston TX GO	6.290%	3/1/32	100	106
Illinois GO	5.100%	6/1/33	1,505	1,489
Illinois GO	6.630%	2/1/35	92	97
Illinois State Toll Highway Authority Highway Revenue	6.184%	1/1/34	50	55
Indiana Finance Authority Appropriations Revenue	3.051%	1/1/51	75	57
JobsOhio Beverage System Miscellaneous Revenue	3.985%	1/1/29	125	123
JobsOhio Beverage System Miscellaneous Revenue	4.532%	1/1/35	100	99
JobsOhio Beverage System Miscellaneous Revenue	2.833%	1/1/38	75	61

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Los Angeles CA Community College District GO	1.606%	8/1/28	100	90
Los Angeles CA Community College District GO	1.806%	8/1/30	150	128
Los Angeles CA Community College District GO	2.106%	8/1/32	100	83
Los Angeles CA Unified School District GO	5.755%	7/1/29	200	208
Los Angeles CA Unified School District GO	5.750%	7/1/34	125	133
Los Angeles CA Unified School District GO	6.758%	7/1/34	200	226
Los Angeles County Metropolitan Transportation Authority Sales Tax Revenue	5.735%	6/1/39	75	79
Los Angeles County Public Works Financing Authority Lease (Abatement) Revenue	7.618%	8/1/40	50	62
Los Angeles Department of Water & Power Electric Power & Light Revenue	6.574%	7/1/45	100	119
Los Angeles Department of Water & Power Water Revenue	6.603%	7/1/50	100	122
Louisiana Gasoline & Fuel Sales Tax Revenue	2.952%	5/1/41	50	39
Louisiana Local Government Environmental Facilities & Community Development Authority Intergovernmental Agreement Revenue	3.615%	2/1/29	119	116
Louisiana Local Government Environmental Facilities & Community Development Authority Intergovernmental Agreement Revenue	5.081%	6/1/31	92	93
Louisiana Local Government Environmental Facilities & Community Development Authority Intergovernmental Agreement Revenue	4.145%	2/1/33	100	98
Louisiana Local Government Environmental Facilities & Community Development Authority Intergovernmental Agreement Revenue	5.048%	12/1/34	100	102
Louisiana Local Government Environmental Facilities & Community Development Authority Intergovernmental Agreement Revenue	4.475%	8/1/39	150	145
Louisiana Local Government Environmental Facilities & Community Development Authority Intergovernmental Agreement Revenue	5.198%	12/1/39	200	206
Maryland Health & Higher Educational Facilities Authority Health, Hospital, Nursing Home Revenue	3.197%	7/1/50	150	109
Maryland State Transportation Authority Transit Revenue	5.888%	7/1/43	50	54
Massachusetts School Building Authority Sales Tax Revenue	5.715%	8/15/39	100	106
Massachusetts School Building Authority Sales Tax Revenue	3.395%	10/15/40	50	43
Massachusetts School Building Authority Sales Tax Revenue	2.950%	5/15/43	100	73
Massachusetts Water Resources Authority Water Revenue	2.823%	8/1/41	100	77
Metropolitan Government of Nashville & Davidson County Convention Center Authority Hotel Occupancy Tax Revenue	6.731%	7/1/43	50	57
Metropolitan Transportation Authority Miscellaneous Taxes Revenue	7.336%	11/15/39	400	496
Metropolitan Transportation Authority Transit Revenue	5.871%	11/15/39	50	51
Metropolitan Transportation Authority Transit Revenue	5.175%	11/15/49	175	171
Metropolitan Washington Airports Authority Dulles Toll Road Highway Revenue	7.462%	10/1/46	85	108
Metropolitan Water Reclamation District of Greater Chicago GO	5.720%	12/1/38	100	107
Miami-Dade County FL Aviation Port, Airport & Marina Revenue	4.280%	10/1/41	125	114
Miami-Dade County FL Water & Sewer System Water Revenue	3.490%	10/1/42	75	63
Michigan Finance Authority Health, Hospital, Nursing Home Revenue	3.084%	12/1/34	75	65
Michigan Finance Authority Health, Hospital, Nursing Home Revenue	3.384%	12/1/40	200	164
Michigan State University College & University Revenue	4.496%	8/15/48	50	48
Michigan State University College & University Revenue	4.165%	8/15/22	100	81
Mississippi GO	5.245%	11/1/34	50	52
Missouri Health & Educational Facilities Authority College & University Revenue	3.229%	5/15/50	100	77
Missouri Health & Educational Facilities Authority College & University Revenue	3.652%	8/15/57	100	81
[12] New Jersey Economic Development Authority Appropriations Revenue	7.425%	2/15/29	225	243
New Jersey Transportation Trust Fund Authority Appropriations Revenue	6.561%	12/15/40	200	226
New Jersey Transportation Trust Fund Authority Appropriations Revenue	4.131%	6/15/42	75	64
New Jersey Turnpike Authority Highway Revenue	7.414%	1/1/40	100	125
New Jersey Turnpike Authority Highway Revenue	7.102%	1/1/41	400	484
New York City Municipal Water Finance Authority Water Revenue	5.750%	6/15/41	50	55
New York City Municipal Water Finance Authority Water Revenue	5.952%	6/15/42	50	56
New York City Municipal Water Finance Authority Water Revenue	6.011%	6/15/42	50	56
New York City Municipal Water Finance Authority Water Revenue	5.440%	6/15/43	100	106
New York City Municipal Water Finance Authority Water Revenue	5.882%	6/15/44	175	195
New York City Transitional Finance Authority Future Tax Secured Income Tax Revenue	5.767%	8/1/36	140	145
New York City Transitional Finance Authority Future Tax Secured Income Tax Revenue	5.572%	11/1/38	75	77
New York City Transitional Finance Authority Future Tax Secured Sales Tax Revenue	5.508%	8/1/37	100	103
New York NY GO	5.517%	10/1/37	50	52
New York NY GO	6.271%	12/1/37	100	110
New York NY GO	5.828%	10/1/53	100	113
New York State Dormitory Authority Income Tax Revenue	5.628%	3/15/39	100	104
New York State Thruway Authority Highway Revenue	2.900%	1/1/35	85	74
New York State Thruway Authority Highway Revenue	3.500%	1/1/42	50	42
New York State Urban Development Corp. Income Tax Revenue	3.900%	3/15/33	100	94
New York State Urban Development Corp. Income Tax Revenue	5.770%	3/15/39	150	154
North Texas Tollway Authority Highway Revenue	3.011%	1/1/43	50	38
North Texas Tollway Authority Highway Revenue	6.718%	1/1/49	150	185
Ohio State University College & University Revenue	4.910%	6/1/40	100	100
Ohio State University College & University Revenue	4.800%	6/1/11	100	95
Ohio Turnpike & Infrastructure Commission Highway Revenue	3.216%	2/15/48	75	56
Oregon Department of Transportation Fuel Sales Tax Revenue	5.834%	11/15/34	150	162
Oregon GO	5.892%	6/1/27	75	77
[13] Oregon School Boards Association GO	5.528%	6/30/28	43	44
[14] Oregon State University College & University Revenue	3.424%	3/1/60	150	114

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
Pennsylvania State University College & University Revenue	2.790%	9/1/43	50	38
Pennsylvania State University College & University Revenue	2.840%	9/1/50	100	73
Pennsylvania Turnpike Commission Highway Revenue	5.511%	12/1/45	75	79
Permanent University Fund - Texas A&M University System College & University Revenue	3.100%	7/1/49	75	57
Permanent University Fund - University of Texas System College & University Revenue	3.376%	7/1/47	50	41
Philadelphia PA Water & Wastewater Water Revenue	2.926%	7/1/45	50	38
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	6.040%	12/1/29	75	81
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.960%	8/1/46	250	244
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	5.310%	8/1/46	100	98
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.031%	9/1/48	30	26
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	3.139%	2/15/51	200	151
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.926%	10/1/51	100	101
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	3.175%	7/15/60	150	105
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.458%	10/1/62	275	251
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	4.810%	10/15/65	100	97
Port Authority of New York & New Jersey Port, Airport & Marina Revenue	3.287%	8/1/69	100	70
Port of Morrow OR Nuclear Revenue (Bonneville Cooperation Project No. 7)	2.543%	9/1/40	100	75
Regional Transportation District Sales Tax Revenue	5.844%	11/1/50	100	109
Riverside County CA Appropriations Revenue	3.818%	2/15/38	50	46
Rutgers State University of New Jersey College & University Revenue	5.665%	5/1/40	50	53
Rutgers State University of New Jersey College & University Revenue	3.270%	5/1/43	25	20
Rutgers State University of New Jersey College & University Revenue	3.915%	5/1/19	75	56
Sales Tax Securitization Corp. Illinois Sales Tax Revenue	3.820%	1/1/48	50	41
Sales Tax Securitization Corp. Illinois Sales Tax Revenue	4.787%	1/1/48	100	95
Sales Tax Securitization Corp. Sales Tax Revenue	3.587%	1/1/43	75	63
Salt River Project Agricultural Improvement & Power District Electric Power & Light Revenue	4.839%	1/1/41	150	148
San Antonio TX Electric & Gas Systems Electric Power & Light Revenue	5.985%	2/1/39	125	136
San Antonio TX Electric & Gas Systems Electric Power & Light Revenue	5.808%	2/1/41	125	134
San Diego County Water Authority Water Revenue	6.138%	5/1/49	100	112
San Francisco CA Public Utilities Commission Water Revenue	6.950%	11/1/50	100	124
San Jose Redevelopment Agency Successor Agency Tax Allocation Revenue	3.375%	8/1/34	100	90
South Carolina Public Service Authority Electric Power & Light Revenue	6.454%	1/1/50	100	113
State Board of Administration Finance Corp. Miscellaneous Revenue	1.258%	7/1/25	325	308
State Board of Administration Finance Corp. Miscellaneous Revenue	1.705%	7/1/27	250	226
State Board of Administration Finance Corp. Miscellaneous Revenue	2.154%	7/1/30	250	213
State Public School Building Authority Miscellaneous Revenue	5.000%	9/15/27	50	51
Texas GO	5.517%	4/1/39	180	193
Texas GO	4.681%	4/1/40	50	49
Texas GO	3.211%	4/1/44	225	183
Texas Natural Gas Securitization Finance Corp. Natural Gas Revenue	5.102%	4/1/35	250	255
Texas Natural Gas Securitization Finance Corp. Natural Gas Revenue	5.169%	4/1/41	300	310
Texas Private Activity Bond Surface Transportation Corp. Highway Revenue	3.922%	12/31/49	175	142
Texas Transportation Commission GO	2.562%	4/1/42	100	76
Texas Transportation Commission GO	2.472%	10/1/44	125	89
Texas Transportation Commission State Highway Fund Fuel Sales Tax Revenue	5.178%	4/1/30	175	179
Texas Transportation Commission State Highway Fund Miscellaneous Revenue	4.000%	10/1/33	100	96
[13] Tucson AZ COP	2.856%	7/1/47	50	38
University of California College & University Revenue	0.883%	5/15/25	100	95
University of California College & University Revenue	3.063%	7/1/25	100	98
University of California College & University Revenue	1.316%	5/15/27	100	91
University of California College & University Revenue	1.614%	5/15/30	125	106
University of California College & University Revenue	5.946%	5/15/45	175	192
University of California College & University Revenue	3.071%	5/15/51	100	72
University of California College & University Revenue	4.858%	5/15/12	225	212
University of California College & University Revenue	4.767%	5/15/15	100	92
University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	6.548%	5/15/48	350	409
University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	6.583%	5/15/49	50	58
University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	3.006%	5/15/50	130	92
University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	4.563%	5/15/53	100	93
University of California Regents Medical Center Pooled Health, Hospital, Nursing Home Revenue	3.706%	5/15/20	60	42
University of Michigan College & University Revenue	2.437%	4/1/40	100	75
University of Michigan College & University Revenue	2.562%	4/1/50	100	68
University of Michigan College & University Revenue	4.454%	4/1/22	225	202
University of Nebraska Facilities Corp. College & University Revenue	3.037%	10/1/49	65	50
University of Pittsburgh-of the Commonwealth System of Higher Education College & University Revenue	3.555%	9/15/19	100	69
University of Texas System Regents College & University Revenue	4.794%	8/15/46	100	100
University of Texas System Regents College & University Revenue	3.354%	8/15/47	50	40

	Coupon	Maturity Date	Face Amount ($000)	Market Value• ($000)
University of Texas System Regents College & University Revenue	2.439%	8/15/49	50	33
University of Virginia College & University Revenue	2.256%	9/1/50	335	212
University of Virginia College & University Revenue	4.179%	9/1/17	50	43
Utah GO	4.554%	7/1/24	10	10
Utah GO	3.539%	7/1/25	23	23
Washington GO	5.140%	8/1/40	150	154
[13] Wisconsin Appropriations Revenue	5.700%	5/1/26	50	51
Wisconsin Appropriations Revenue	3.154%	5/1/27	100	96
Wisconsin Appropriations Revenue	3.954%	5/1/36	250	233
Total Taxable Municipal Bonds (Cost $29,613)				**27,387**

			Shares	
Temporary Cash Investments (0.5%)				
Money Market Fund (0.5%)				
[15] Vanguard Market Liquidity Fund (Cost $20,511)	5.435%		205,126	**20,509**
Total Investments (99.8%) (Cost $4,707,382)				**4,313,306**
Other Assets and Liabilities—Net (0.2%)				**9,183**
Net Assets (100%)				**4,322,489**

Cost is in $000.

- See Note A in Notes to Financial Statements.

1 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.

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

3 Includes securities purchased on a when-issued or delayed-delivery basis for which the portfolio has not taken delivery as of December 31, 2023.

4 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.

5 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, 2023, the aggregate value was $8,535,000, representing 0.2% of net assets.

6 Guaranteed by the Government of Canada.

7 U.S. government-guaranteed.

8 Guaranteed by the Government of Japan.

9 Guaranteed by the Federal Republic of Germany.

10 Guaranteed by the Republic of Austria.

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

12 Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.

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

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

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

1YR—1-year.
CMT—Constant Maturing Treasury Rate.
COP—Certificate of Participation.
DAC—Designated Activity Company.
GO—General Obligation Bond.
REIT—Real Estate Investment Trust.
RFUCCT1Y—Refinitiv USD IBOR Consumer Cash Fallbacks Term 1-year.
RFUCCT6M—Refinitiv USD IBOR Consumer Cash Fallbacks Term 6-month.
UMBS—Uniform Mortgage-Backed Securities.

Statement of Assets and Liabilities

As of December 31, 2023

($000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost $4,686,871)	4,292,797
Affiliated Issuers (Cost $20,511)	20,509
Total Investments in Securities	4,313,306
Investment in Vanguard	137
Receivables for Investment Securities Sold	33,738
Receivables for Accrued Income	31,171
Receivables for Capital Shares Issued	1,846
Total Assets	**4,380,198**
Liabilities	
Payables for Investment Securities Purchased	55,118
Payables for Capital Shares Redeemed	2,327
Payables to Vanguard	264
Total Liabilities	**57,709**
Net Assets	**4,322,489**

At December 31, 2023, net assets consisted of:

Paid-in Capital	4,701,177
Total Distributable Earnings (Loss)	(378,688)
Net Assets	**4,322,489**

Net Assets	
Applicable to 406,703,572 outstanding $.001 par value shares of beneficial interest (unlimited authorization)	**4,322,489**
Net Asset Value Per Share	**$10.63**

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

Statement of Operations

	Year Ended December 31, 2023 ($000)
Investment Income	
Income	
Interest[1]	126,904
Total Income	126,904
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	90
Management and Administrative	5,096
Marketing and Distribution	242
Custodian Fees	45
Auditing Fees	81
Shareholders' Reports	143
Trustees' Fees and Expenses	2
Other Expenses	23
Total Expenses	5,722
Expenses Paid Indirectly	(7)
Net Expenses	5,715
Net Investment Income	**121,189**
Realized Net Gain (Loss)	
Investment Securities Sold[1]	(47,690)
Futures Contracts	6
Realized Net Gain (Loss)	**(47,684)**
Change in Unrealized Appreciation (Depreciation) of Investment Securities[1]	**151,587**
Net Increase (Decrease) in Net Assets Resulting from Operations	**225,092**

1 Interest income, realized net gain (loss), capital gain distributions received, and change in unrealized appreciation (depreciation) from an affiliated company of the portfolio were $831,000, $5,000, less than $1,000, and ($2,000), respectively. Purchases and sales are for temporary cash investment purposes.

Statement of Changes in Net Assets

	Year Ended December 31, 2023 ($000)	Year Ended December 31, 2022 ($000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	121,189	98,686
Realized Net Gain (Loss)	(47,684)	(47,018)
Change in Unrealized Appreciation (Depreciation)	151,587	(687,610)
Net Increase (Decrease) in Net Assets Resulting from Operations	225,092	(635,942)
Distributions		
Total Distributions	(99,185)	(120,844)
Capital Share Transactions		
Issued	641,288	515,314
Issued in Lieu of Cash Distributions	99,185	120,844
Redeemed	(516,387)	(778,104)
Net Increase (Decrease) from Capital Share Transactions	224,086	(141,946)
Total Increase (Decrease)	349,993	(898,732)
Net Assets		
Beginning of Period	**3,972,496**	**4,871,228**
End of Period	**4,322,489**	**3,972,496**

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

Financial Highlights

For a Share Outstanding Throughout Each Period	Year Ended December 31, 2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	**$10.32**	**$12.22**	**$12.81**	**$12.21**	**$11.54**
Investment Operations					
Net Investment Income[1]	.306	.250	.228	.277	.324
Net Realized and Unrealized Gain (Loss) on Investments	.262	(1.844)	(.454)	.635	.657
Total from Investment Operations	.568	(1.594)	(.226)	.912	.981
Distributions					
Dividends from Net Investment Income	(.258)	(.226)	(.260)	(.312)	(.311)
Distributions from Realized Capital Gains	—	(.080)	(.104)	—	—
Total Distributions	(.258)	(.306)	(.364)	(.312)	(.311)
Net Asset Value, End of Period	**$10.63**	**$10.32**	**$12.22**	**$12.81**	**$12.21**
Total Return	**5.58%**	**-13.21%**	**-1.72%**	**7.58%**	**8.67%**
Ratios/Supplemental Data					
Net Assets, End of Period (Millions)	$4,322	$3,972	$4,871	$4,867	$4,300
Ratio of Total Expenses to Average Net Assets	0.14%[2]	0.14%[2]	0.14%	0.14%	0.14%
Ratio of Net Investment Income to Average Net Assets	2.97%	2.30%	1.85%	2.20%	2.72%
Portfolio Turnover Rate[3]	40%	42%	69%	94%	80%

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.14%.

3 Includes 8%, 12%, 33%, 28%, and 19%, respectively, attributable to mortgage-dollar-roll activity.

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

Notes to Financial Statements

The Total Bond Market Index Portfolio, a portfolio of Vanguard Variable Insurance Funds, is registered under the Investment Company Act of 1940 as an open-end investment company. The portfolio's shares are only available for purchase by separate accounts of insurance companies as investments for variable annuity plans, variable life insurance contracts, or other variable benefit insurance contracts.

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

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

2. To Be Announced (TBA) Transactions: A TBA transaction is an agreement to buy or sell mortgage-backed securities with agreed-upon characteristics (face amount, coupon, maturity) for settlement at a future date. The portfolio 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 portfolio 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 portfolio 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 portfolio 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 portfolio cannot be repledged, resold, or rehypothecated. Under an MSFTA, upon a counterparty default (including bankruptcy), the portfolio may terminate any TBA transactions with that counterparty, determine the net amount owed by either party in accordance with its MSFTA, and sell or retain any collateral held up to the net amount owed to the portfolio under the MSFTA.

3. Mortgage Dollar Rolls: The portfolio enters into mortgage-dollar-roll transactions, in which the portfolio 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 portfolio 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 portfolio also enters into mortgage-dollar-roll transactions in which the portfolio buys mortgage-backed securities from a dealer pursuant to a TBA transaction and simultaneously agrees to sell similar securities in the future at a predetermined price. The securities bought in mortgage-dollar-roll transactions are used to cover an open TBA sell position. The portfolio continues to earn interest on mortgage-backed security pools already held and receives a lower price on the securities to be sold in the future. The portfolio accounts for mortgage-dollar-roll transactions as purchases and sales; as such, these transactions may increase the portfolio'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. Futures Contracts: The portfolio uses futures contracts to invest in fixed income asset classes with greater efficiency and lower cost than is possible through direct investment, to add value when these instruments are attractively priced, or to adjust sensitivity to changes in interest rates. The primary risks associated with the use of futures contracts are imperfect correlation between changes in market values of bonds held by the portfolio and the prices of futures contracts, and the possibility of an illiquid market. Counterparty risk involving futures is mitigated because a regulated clearinghouse is the counterparty instead of the clearing broker. To further mitigate counterparty risk, the portfolio

trades futures contracts on an exchange, monitors the financial strength of its clearing brokers and clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse imposes initial margin requirements to secure the portfolio's performance and requires daily settlement of variation margin representing changes in the market value of each contract. Any securities pledged as initial margin for open contracts are noted in the Schedule of Investments.

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

During the year ended December 31, 2023, the portfolio's average investments in long and short futures contracts represented 0% of net assets, based on the average of the notional amounts at each quarter-end during the period.

The portfolio had no open futures contracts at December 31, 2023.

5. Federal Income Taxes: The portfolio intends to continue to qualify as a regulated investment company and distribute virtually all of its taxable income. The portfolio'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 portfolio'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 portfolio's financial statements.

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

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

In accordance with an exemptive order (the "Order") from the SEC, the portfolio 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 portfolio'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, 2023, the portfolio did not utilize the credit facilities or the Interfund Lending Program.

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

B. In accordance with the terms of a Funds' Service Agreement (the "FSA") between Vanguard and the portfolio, Vanguard furnishes to the portfolio 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 portfolio based on methods and guidelines approved by the board of trustees and are generally settled twice a month.

Upon the request of Vanguard, the portfolio may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2023, the portfolio had contributed to Vanguard capital in the amount of $137,000, representing less than 0.01% of the portfolio's net assets and 0.05% of Vanguard's capital received pursuant to the FSA. The portfolio's trustees and officers are also directors and employees, respectively, of Vanguard.

C. The portfolio's custodian bank has agreed to reduce its fees when the portfolio maintains cash on deposit in the non-interest-bearing custody account. For the year ended December 31, 2023, custodian fee offset arrangements reduced the portfolio's expenses by $7,000 (an annual rate of less than 0.01% of average net assets).

D. Various inputs may be used to determine the value of the portfolio'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 portfolio'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 portfolio's investments as of December 31, 2023, 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	—	2,853,848	—	2,853,848
Asset-Backed/Commercial Mortgage-Backed Securities	—	110,295	—	110,295
Corporate Bonds	—	1,155,563	—	1,155,563
Sovereign Bonds	—	145,704	—	145,704
Taxable Municipal Bonds	—	27,387	—	27,387
Temporary Cash Investments	20,509	—	—	20,509
Total	20,509	4,292,797	—	4,313,306

E. Permanent differences between book-basis and tax-basis components of net assets, if any, 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.

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 capital loss carryforwards; the deferral of losses from wash sales; and the treatment of amortization adjustments from certain fixed income securities. 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	116,495
Undistributed Long-Term Gains	—
Net Unrealized Gains (Losses)	(402,736)
Capital Loss Carryforwards	(92,447)
Qualified Late-Year Losses	—
Other Temporary Differences	—
Total	(378,688)

The tax character of distributions paid was as follows:

	Year Ended December 31,	
	2023 Amount ($000)	2022 Amount ($000)
Ordinary Income*	99,185	89,181
Long-Term Capital Gains	—	31,663
Total	99,185	120,844

* Includes short-term capital gains, if any.

As of December 31, 2023, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount ($000)
Tax Cost	4,716,043
Gross Unrealized Appreciation	27,311
Gross Unrealized Depreciation	(430,047)
Net Unrealized Appreciation (Depreciation)	(402,736)

F. During the year ended December 31, 2023, the portfolio purchased $216,053,000 of investment securities and sold $169,256,000 of investment securities, other than U.S. government securities andtemporary cash investments. Purchases and sales of U.S. government securities were $1,639,660,000 and $1,440,615,000, respectively.

G. Capital shares issued and redeemed were:

	Year Ended December 31,	
	2023 Shares (000)	2022 Shares (000)
Issued	62,286	47,186
Issued in Lieu of Cash Distributions	9,620	10,897
Redeemed	(50,251)	(71,707)
Net Increase (Decrease) in Shares Outstanding	21,655	(13,624)

H. Significant market disruptions, such as those caused by pandemics (e.g., COVID-19 pandemic), natural or environmental disasters, war (e.g., Russia's invasion of Ukraine), acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the portfolio's investments and portfolio performance.

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

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

At December 31, 2023, one shareholder (an insurance company separate account whose holdings in the portfolio represent the indirect investment of Vanguard Variable Annuity contract holders) was the record or beneficial owner of 28% of the portfolio's net assets. If this shareholder were to redeem its investment in the portfolio, the redemption might result in an increase in the portfolio's expense ratio, cause the portfolio to incur higher transaction costs, or lead to the realization of taxable capital gains.

I. Management has determined that no events or transactions occurred subsequent to December 31, 2023, that would require recognition or disclosure in these financial statements.

Report of Independent Registered Public Accounting Firm

To the Board of Trustees of Vanguard Variable Insurance Funds and Shareholders of Total Bond Market Index Portfolio

Opinion on the Financial Statements

We have audited the accompanying statement of assets and liabilities, including the schedule of investments, of Total Bond Market Index Portfolio (one of the portfolios constituting Vanguard Variable Insurance Funds, referred to hereafter as the "Portfolio") as of December 31, 2023 the related statement of operations for the year ended December 31, 2023, the statement of changes in net assets for each of the two years in the period ended December 31, 2023, including the related notes, and the financial highlights for each of the five years in the period ended December 31, 2023 (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Portfolio as of December 31, 2023, 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, 2023 and the financial highlights for each of the five years in the period ended December 31, 2023 in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

These financial statements are the responsibility of the Portfolio's management. Our responsibility is to express an opinion on the Portfolio'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 Portfolio 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, 2023 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, 2024

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

Tax information (unaudited)

The portfolio hereby designates $44,544,000, or if subsequently determined to be different, the maximum amount allowable by law, of interest earned from obligations of the U.S. government which is generally exempt from state income tax.

The portfolio hereby designates 100%, or if subsequently determined to be different, the maximum percentage allowable by law, of ordinary income dividends eligible to be treated as interest income for purposes of Section 163(j) and the regulations thereunder for the fiscal year.

"Bloomberg®" and Bloomberg U.S. Aggregate Float Adjusted Index are service marks of Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited (BISL), the administrator of the index (collectively, Bloomberg), and have been licensed for use for certain purposes by The Vanguard Group, Inc. (Vanguard).

The Total Bond Market Index Portfolio is not sponsored, endorsed, sold or promoted by Bloomberg. Bloomberg does not make any representation or warranty, express or implied, to the owners of or counterparties to the Total Bond Market Index Portfolio or any member of the public regarding the advisability of investing in securities generally or in the Total Bond Market Index Portfolio particularly. The only relationship of Bloomberg to Vanguard is the licensing of certain trademarks, trade names and service marks and of the Bloomberg U.S. Aggregate Float Adjusted Index, which is determined, composed and calculated by BISL without regard to Vanguard or the Total Bond Market Index Portfolio. Bloomberg has no obligation to take the needs of Vanguard or the owners of the Total Bond Market Index Portfolio into consideration in determining, composing or calculating the Bloomberg U.S. Aggregate Float Adjusted Index. Bloomberg is not responsible for and has not participated in the determination of the timing of, prices at, or quantities of the Total Bond Market Index Portfolio to be issued. Bloomberg shall not have any obligation or liability, including, without limitation, to Total Bond Market Index Portfolio customers, in connection with the administration, marketing or trading of the Total Bond Market Index Portfolio.

BLOOMBERG DOES NOT GUARANTEE THE ACCURACY AND/OR THE COMPLETENESS OF THE BLOOMBERG U.S. AGGREGATE FLOAT ADJUSTED INDEX OR ANY DATA RELATED THERETO AND SHALL HAVE NO LIABILITY FOR ANY ERRORS, OMISSIONS OR INTERRUPTIONS THEREIN. BLOOMBERG DOES NOT MAKE ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY VANGUARD, OWNERS OF THE TOTAL BOND MARKET INDEX PORTFOLIO OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE BLOOMBERG U.S. AGGREGATE FLOAT ADJUSTED INDEX OR ANY DATA RELATED THERETO. BLOOMBERG DOES NOT MAKE ANY EXPRESS OR IMPLIED WARRANTIES AND EXPRESSLY DISCLAIMS ALL WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE WITH RESPECT TO THE BLOOMBERG U.S. AGGREGATE FLOAT ADJUSTED INDEX OR ANY DATA RELATED THERETO. WITHOUT LIMITING ANY OF THE FOREGOING, TO THE MAXIMUM EXTENT ALLOWED BY LAW, BLOOMBERG, ITS LICENSORS, AND ITS AND THEIR RESPECTIVE EMPLOYEES, CONTRACTORS, AGENTS, SUPPLIERS, AND VENDORS SHALL HAVE NO LIABILITY OR RESPONSIBILITY WHATSOEVER FOR ANY INJURY OR DAMAGES—WHETHER DIRECT, INDIRECT, CONSEQUENTIAL, INCIDENTAL, PUNITIVE OR OTHERWISE—ARISING IN CONNECTION WITH THE TOTAL BOND MARKET INDEX PORTFOLIO OR BLOOMBERG U.S. AGGREGATE FLOAT ADJUSTED INDEX OR ANY DATA OR VALUES RELATING THERETO—WHETHER ARISING FROM THEIR NEGLIGENCE OR OTHERWISE, EVEN IF NOTIFIED OF THE POSSIBILITY THEREOF.

© 2024 Bloomberg.

Used with Permission. Source: Bloomberg Index Services Limited. Copyright 2024, Bloomberg. All rights reserved.

This page intentionally left blank.

This page intentionally left blank.

This page intentionally left blank.

This page intentionally left blank.

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 208 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 Trustee[1]

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. Member of the board of governors of the Investment Company Institute and the board of governors of FINRA.

Independent Trustees

Tara Bunch
Born in 1962. Trustee since November 2021. Principal occupation(s) during the past five years and other experience: head of global operations at Airbnb (2020–present). Vice president of AppleCare (2012–2020). Member of the board of directors of Out & Equal, the advisory board of the University of California, Berkeley School of Engineering, and the advisory board of Santa Clara University's Leavey School of Business.

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. Member of the board of directors of the University of Rochester Medical Center, the Monroe Community College Foundation, the United Way of Rochester, North Carolina A&T University, Roberts Wesleyan College, and the Rochester Philharmonic Orchestra. Trustee of the University of Rochester.

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). Director of the V Foundation. Member of the advisory council for the College of Arts and Letters at the University of Notre Dame. Chairman of the board of Saint Anselm College.

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: co-founder and managing partner (2022–present) of Grafton Street Partners (investment advisory firm). Chief investment officer (retired 2020) and vice president (retired 2020) of the University of Notre Dame. Chair of the board of Catholic Investment Services, Inc. (investment advisors). Member of the board of superintendence of the Institute for the Works of Religion, the Notre Dame 403(b) Investment Committee, and the board of directors of Paxos Trust Company (finance).

Deanna Mulligan
Born in 1963. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: chief executive officer of Purposeful (advisory firm for CEOs and C-level executives; 2021–present). Board chair (2020), 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 Individual Life and Disability of the Guardian Life Insurance Company of America. Director of DuPont. Member of the board of the Economic Club of New York. Trustee of the Partnership for New York City (business leadership), Chief Executives for Corporate Purpose, and the NewYork-Presbyterian Hospital.

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 partner of HighVista Strategies (private investment firm). Member of the board of RIT Capital Partners (investment firm).

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. Colin W. Brown Distinguished Professor of the Practice of Law, Duke Law School (2021–present); Rubenstein Fellow, Duke University (2017–2020); Distinguished Fellow of the Global Financial Markets Center, Duke Law School (2020–2022); and Senior Fellow, Duke Center on Risk (2020–present). Partner of Kaya Partners (climate policy advisory services). Member of the board of directors of Arcadia (energy solution technology).

Grant Reid
Born in 1959. Trustee since July 2023. Principal occupation(s) during the past five years and other experience: chief executive officer and president (2014–2022) and member of the board of directors (2015–2022) of Mars, Incorporated (multinational manufacturer). Member of the board of directors of Marriott International, Inc. Chair of Agribusiness Task Force, Sustainable Markets Initiative.

David Thomas
Born in 1956. Trustee since July 2021. Principal occupation(s) during the past five years and other experience: president of Morehouse College (2018–present). Professor of business administration, emeritus at Harvard University (2017–2018). Dean (2011–2016) and professor of management (2016–2017) at the Georgetown University McDonough School of Business. Director of DTE Energy Company. Trustee of Common Fund.

Peter F. Volanakis
Born in 1955. Trustee since July 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer (retired 2010) of Corning Incorporated (communications equipment) and director of Corning Incorporated (2000–2010) and Dow Corning (2001–2010). Director (2012) of SPX Corporation (multi-industry manufacturing). Overseer of the Amos Tuck School of Business Administration, Dartmouth College (2001–2013). Member of the BMW Group Mobility Council.

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.

Executive Officers

Jacqueline Angell
Born in 1974. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief compliance officer (November 2022–present) of Vanguard and of each of the investment companies served by Vanguard. Chief compliance officer (2018–2022) and deputy chief compliance officer (2017–2019) of State Street.

Christine M. Buchanan
Born in 1970. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief financial officer (2021–present) and treasurer (2017–2022) of each of the investment companies served by Vanguard. Partner (2005–2017) at KPMG (audit, tax, and advisory services).

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. Special assistant to the President of the United States (2015).

Ashley Grim
Born in 1984. Principal occupation(s) during the past five years and other experience: treasurer (February 2022–present) of each of the investment companies served by Vanguard. Fund transfer agent controller (2019–2022) and director of Audit Services (2017–2019) at Vanguard. Senior manager (2015–2017) at PriceWaterhouseCoopers (audit and assurance, consulting, and tax services).

Jodi Miller
Born in 1980. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Finance director (2022–present) of each of the investment companies served by Vanguard. Head of Enterprise Investment Services (2020–present), head of Retail Client Services and Operations (2020–2022), and head of Retail Strategic Support (2018–2020) 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. Nonexecutive director (2022–present) of the board of National Grid (energy).

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

Vanguard Senior Management Team

Matthew Benchener
Joseph Brennan
Mortimer J. Buckley
Gregory Davis
John James
Chris D. McIsaac
Thomas M. Rampulla
Karin A. Risi
Anne E. Robinson
Michael Rollings
Nitin Tandon
Lauren Valente

Vanguard®

Connect with Vanguard® > vanguard.com

Fund Information > 800-662-7447

Annuity and Insurance Services > 800-522-5555

Institutional Investor Services > 800-523-1036

Text Telephone for People Who Are Deaf or Hard of Hearing > 800-749-7273

This material may be used in conjunction with the offering of shares of any Vanguard fund only if preceded or accompanied by the fund's current prospectus.

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

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

© 2024 The Vanguard Group, Inc.
All rights reserved.
Vanguard Marketing Corporation, Distributor.

Q690GBI 022024