

Short-Term Investment-Grade Portfolio

Schedule of Investments (unaudited)

As of March 31, 2022

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

		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4	BANK Class ASB Series 2018-BN14	4.185%	9/15/60	485	502
4	BANK Class ASB Series 2019-BN17	3.623%	4/15/52	164	166
4.6	Bear Stearns ARM Trust Class 1A1 Series 2007-3	3.164%	5/25/47	111	110
4.6	Bear Stearns ARM Trust Class 2A1 Series 2006-4	2.802%	10/25/36	114	106
4.6	Benchmark Mortgage Trust Class A5 Series 2018-B1	3.666%	1/15/51	190	193
4.6	Benchmark Mortgage Trust Class A5 Series 2018-B2	3.882%	2/15/51	200	205
4.6	Benchmark Mortgage Trust Class AM Series 2018-B1	3.878%	1/15/51	160	161
4	Benchmark Mortgage Trust Class ASB Series 2019-B10	3.615%	3/15/62	177	179
4.6	Brazos Higher Education Authority Inc. Class A2 Series 2011-1, 3M USD LIBOR + 0.800%	1.298%	2/25/30	135	135
4.5	BX Trust Class A Series 2019-OC11	3.202%	12/9/41	370	358
4.5	Canadian Pacer Auto Receivables Trust Class A4 Series 2018-2A	3.440%	8/21/23	47	48
4.5	Canadian Pacer Auto Receivables Trust Class A4 Series 2019-1A	2.960%	6/19/24	140	141
4.5	Canadian Pacer Auto Receivables Trust Class A4 Series 2020-1A	1.890%	3/19/25	200	197
4	Capital One Multi-Asset Execution Trust Class A3 Series 2021-A3	1.040%	11/16/26	1,340	1,283
4	Capital One Prime Auto Receivables Trust Class A3 Series 2019-1	2.510%	11/15/23	94	94
4	Capital One Prime Auto Receivables Trust Class A3 Series 2021-1	0.770%	9/15/26	400	383
4	Capital One Prime Auto Receivables Trust Class A3 Series 2021-1	0.770%	9/15/26	400	383

Canadian Pacer Auto Receivables Trust Class A4 Series 2018-2A (T) 0.059199 38 32494s TJ .7(e6C.3(48)) TJ 0.00004 Tc 5.5

		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4.6	CHL Mortgage Class 1A1 Series 2006-HYB1 Pass-Through Trust	2.638%	3/20/36	78	76
4.6	CHL Mortgage Class 3A1 Series 2007-HYB2 Pass-Through Trust	2.706%	2/25/47	91	71
4	Citigroup Commercial Mortgage Trust Class A3 Series 2014-GC23	3.356%	7/10/47	221	221
4	Citigroup Commercial Mortgage Trust Class A3 Series 2014-GC25	3.372%	10/10/47	1,141	1,131
4	Citigroup Commercial Mortgage Trust Class A3 Series 2017-P8	3.203%	9/15/50	60	59
4	Citigroup Commercial Mortgage Trust Class A4 Series 2013-GC11	3.093%	4/10/46	156	156
4	Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC19	4.023%	3/10/47	150	151
4	Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC21	3.575%	5/10/47	198	198
4	Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC23	3.622%	7/10/47	570	570
4	Citigroup Commercial Mortgage Trust Class A4 Series 2014-GC25	3.635%	10/10/47	651	651
4	Citigroup Commercial Mortgage Trust Class A4 Series 2015-GC31	3.762%	6/10/48	1,315	1,323
4	Citigroup Commercial Mortgage Trust Class A4 Series 2017-C4	3.762%			

		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4	COMM Mortgage Trust Class A4 Series 2013-CR8	3.334%	6/10/46	7	7
4,6	COMM Mortgage Trust Class A4 Series 2013-CR9	4.255%	7/10/45	326	331
4	COMM Mortgage Trust Class A4 Series 2013-LC6	2.941%	1/10/46	75	75
4,6	COMM Mortgage Trust Class A4 Series 2014-CR15	4.074%	2/10/47	400	406
4	COMM Mortgage Trust Class A4 Series 2014-CR17	3.700%	5/10/47	37	37
4	COMM Mortgage Trust Class A4 Series 2014-CR18	3.550%	7/15/47	188	188
4	COMM Mortgage Trust Class A4 Series 2015-CR25	3.759%	8/10/48	253	255
4	COMM Mortgage Trust Class A4 Series 2015-CR26	3.630%	10/10/48	753	755
4	COMM Mortgage Trust Class A4 Series 2015-CR27	3.612%	10/10/48	815	816
4	COMM Mortgage Trust Class A4 Series 2015-LC19	3.183%	2/10/48	438	434
4,6	COMM Mortgage Trust Class A5 Series 2013-CR8	3.612%	6/10/46	205	206
4	COMM Mortgage Trust Class A5 Series 2013-LC13	4.205%	8/10/46	307	310
4	COMM Mortgage Trust Class A5 Series 2014-CR18	3.828%	7/15/47	381	383
4	COMM Mortgage Trust Class A5 Series 2014-LC17	3.917%	10/10/47	479	484
4	COMM Mortgage Trust Class A5 Series 2015-CR22	3.309%	3/10/48	825	820
4	COMM Mortgage Trust Class A5 Series 2015-CR24	3.696%	8/10/48	322	324
4	COMM Mortgage Trust Class AM Series 2012-CR2	3.791%	8/15/45	100	101
	COMM Mortgage Trust Class AM SeriesCO				

		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4	DBJPM Mortgage Trust Class A5 Series 2017-C6	3.328%	6/10/50	130	130
4	Discover Card Execution Note Trust Class A2 Series 2021-A2	1.030%	9/15/28	330	306
4,5	DLLAD LLC Class A3 Series 2021-1A	0.640%	9/21/26	400	376
4,5	Dllmt LLC Class A3 Series 2021-1	1.000%	7/21/25	350	338
4,5	Dllmt LLC Class A4 Series 2021-1	1.240%	6/20/29	230	219
4	Drive Auto Receivables Trust Class C Series 2018-5	3.990%	1/15/25	24	24
4	Drive Auto Receivables Trust Class C Series				

		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4	GM Financial Automobile Leasing Trust Class A4 Series 2021-2	0.410%	5/20/25	200	194
4	GM Financial Automobile Leasing Trust Class A4 Series 2021-3	0.500%	7/21/25	300	286
4	GM Financial Automobile Leasing Trust Class B Series 2021-3	0.760%	7/21/25	270	258
4	GM Financial Automobile Leasing Trust Class C Series 2020-2	2.560%	7/22/24	150	150
4	GM Financial Automobile Leasing Trust Class C Series 2021-2	1.010%	5/20/25	360	347
4	GM Financial Automobile Leasing Trust Class D Series 2020-1	2.280%	6/20/24	210	210
4	GM Financial Automobile Leasing Trust Class D Series 2020-2	3.210%	12/20/24	210	211
4	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-2	0.510%	4/16/26	410	400
4	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-3	0.480%	6/16/26	780	756
4	GM Financial Consumer Automobile Receivables Trust Class A3 Series 2021-4	0.680%	9/16/26	230	220
4	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2021-2	0.820%	10/16/26	330	317
4	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2021-3	0.730%	8/16/27	420	399
4	GM Financial Consumer Automobile Receivables Trust Class A4 Series 2021-4	0.990%	10/18/27	340	323
4	GM Financial Consumer Automobile Receivables Trust Class B Series 2020-3	0.810%	1/16/26	200	193
4	GM Financial Consumer Automobile Receivables Trust Class B Series 2020-4	0.730%	3/16/26	240	230
4	GM Financial Consumer Automobile Receivables Trust Class B Series 2021-1	0.750%	5/17/27	100	95

		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4.5	GMF Floorplan Owner Revolving Trust Class C Series 2020-1	1.480%	8/15/25	110	107
4.5	GMF Floorplan Owner Revolving Trust Class C Series 2020-2	1.310%	10/15/25	200	196
4.5	Golden Credit Card Trust Class A Series 2021-1A	1.140%	8/15/28	840	778
4.5,6	Gosforth Funding plc Class A1 Series 2018-1A, 3M USD LIBOR + 0.450%	0.948%	8/25/60	54	54
4.6	GS Mortgage Securities Corp. II Class A5 Series 2018-GS10	4.155%	7/10/51	100	104
4	GS Mortgage Securities Trust Class A3 Series 2015-GC34	3.244%	10/10/48	118	116
4	GS Mortgage Securities Trust Class A3 Series 2017-GS6	3.433%	5/10/50	75	75
4	GS Mortgage Securities Trust Class A4 Series 2013-GC12	3.135%	6/10/46	306	308
4	GS Mortgage Securities Trust Class A4 Series 2013-GC14	3.955%	8/10/46	671	676
4	GS Mortgage Securities Trust Class A4 Series 2014-GC26	3.364%	11/10/47	384	378
4	GS Mortgage Securities Trust Class A4 Series 2015-GC28	3.136%	2/10/48	910	902
4	GS Mortgage Securities Trust Class A4 Series 2015-GC30	3.382%	5/10/50	413	409
4	GS Mortgage Securities Trust Class A4 Series 2015-GC32	3.764%	7/10/48	229	230
4	GS Mortgage Securities Trust Class A4 Series 2015-GC34	3.506%	10/10/48	588	587
4	GS Mortgage Securities Trust Class A4 Series 2016-GS3	2.850%	10/10/49	530	515
4.6	GS Mortgage Securities Trust Class A4 Series 2018-GS9	3.992%	3/10/51	10	10
4	GS Mortgage Securities Trust Class A4 Series 2019-GC38	3.968%	2/10/52	200	206
4	GS Mortgage Securities Trust Class A4 Series 2019-GC40	3.160%	7/10/52	110	109
4.6	GS Mortgage Securities Trust Class A5 Series 2013-GC13	4.031%	7/10/46	543	549
4	GS Mortgage Securities Trust Class A5 Series 2014-GC20	3.998%	4/10/47	600	604
4	GS Mortgage Securities Trust Class A5 Series 2014.9(rd 04)] TJ 0 Tc 5.5 0 0 4.5 18 206-2 8 204.2813 Tm [(GS Mortgage Securities 15.5 0 0 4.5 18 22221242e(0 ries)] T5 0 0 4.5 Tc -0.00001 T				

		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4	Harley-Davidson Motorcycle Trust Class A3 Series 2021-B	0.560%	11/16/26	780	759
4	Harley-Davidson Motorcycle Trust Class A4 Series 2020-A	1.930%	4/15/27	240	238
4.5	Hertz Vehicle Financing III LLC Class A Series 2022-1A	1.990%	6/25/26	330	319
4.5	Hertz Vehicle Financing III LLC Class A Series 2022-1A	2.630%	6/25/26	140	132
4.5	Hertz Vehicle Financing III LLC Class A Series 2022-3A	3.370%	3/25/25	140	140
4	Hertz Vehicle Financing III LLC Class C Series 2022-3A	4.350%	6/25/26	100	100
4	Honda Auto Receivables Owner Trust Class A3 Series 2021-3	0.410%	11/18/25	650	627
4	Honda Auto Receivables Owner Trust Class A3 Series 2021-4	1.140%	6/21/28	250	238
4	Honda Auto Receivables Owner Trust Class A4 Series 2021-2	0.550%	8/16/27	400	381
4	Honda Auto Receivables Owner Trust Class A4 Series 2021-3	0.600%	12/20/27	350	332
4.5	HPEFS Equipment Trust Class B Series 2020-1A	1.890%	2/20/30	300	300
4.5	HPEFS Equipment Trust Class C Series 2019-1A	2.490%	9/20/29	80	80
4.5	HPEFS Equipment Trust Class D Series 2019-1A	2.720%	9/20/29	100	100
4.5	Hudson Yards Mortgage Trust Class A Series 2019-30HY	3.228%	7/10/39	330	321
4.5	Hudsons Bay Simon JV Trust Class A7 Series 2015-HB7	3.914%	8/5/34	500	469
4.5	Hyundai Auto Lease Securitization Trust Class A4 Series 2021-B	0.380%	8/10 7.0199 38 43m [(Class A4 996)-24.Tw 7.00004 Tc 0 Tw 5.6234.5 18 307.14		

		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4	JP Morgan Chase Commercial Mortgage Securities Trust Class A3 Series 2012-C6	3.507%	5/15/45	56	56
4	JP Morgan Chase Commercial Mortgage Securities Trust Class A3 Series 2013-C16	3.881%	12/15/46	36	36
4.6	JP Morgan Chase Commercial Mortgage Securities Trust Class A4 Series 2013-C13	3.994%	1/15/46	77	78
4	JP Morgan Chase Commercial Mortgage Securities Trust Class A4 Series 2013-C16	4.166%	12/15/46	50	50
4	JP Morgan Chase Commercial Mortgage Securities Trust Class A5 Series 2013-LC11	2.960%	4/15/46	2	2
4	JP Morgan Chase Commercial Mortgage Securities Trust Class AS Series 2013-C16	4.517%	12/15/46	400	406
4.6	JP Morgan Chase Commercial Mortgage Securities Trust Class B Series 2013-C16	4.942%	12/15/46	550	564
4.6	JP Morgan Chase Commercial Mortgage Securities Trust Class C Series 2013-C13	4.077%	1/15/46	70	70
4.6	JP Morgan Chase Commercial Mortgage Securities Trust Class C Series 2013-C16	5.007%	12/15/46	270	274
4.5.6	JP Morgan Chase Commercial Mortgage Securities Trust Class D Series 2010-C2	5.892%	11/15/43	60	55
4	JPMBB Commercial Mortgage Securities Trust Class A3 Series 2014-C26	3.231%	1/15/48	877	865
4	JPMBB Commercial Mortgage Securities Trust Class A3 Series 2015-C31	3.801%	8/15/48	577	577
4.6	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2013-C14	4.133%	8/15/46	226	227
4	JPMBB Commercial Mortgage Securities Trust Class A4 Series 2013-C17	4.199%	1/15/47	100	101204

Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4	Morgan Stanley Bank of America Merrill Lynch			

		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4.5	Navient Private Education Loan Trust Class A2A Series 2017-A	2.880%	12/16/58	134	135
4.5	Navient Private Education Loan Trust Class A2A Series 2018-BA	3.610%	12/15/59	293	292
4.5	Navient Private Education Refi Loan Trust Class A2A Series 2018-DA	4.000%	12/15/59	898	909
4.5,6	Navient Student Loan Trust Class A2 Series 2016-2A, 1M USD LIBOR + 1.050%	1.507%	6/25/65	2	2
4.5,6	Navient Student Loan Trust Class A2 Series 2016-6A, 1M USD LIBOR + 0.750%	1.207%	3/25/66	281	281
4.5	Navient Student Loan Trust Class A2A Series 2019-BA	3.390%	12/15/59	417	417
4	Nissan Auto Receivables Owner Trust Class A4 Series 2019-A	3.000%	9/15/25	280	282
4.5	One Bryant Park Trust Class A Series 2019-OBP	2.516%	9/15/54	200	185
4.5	Palisades Center Trust Class A Series 2016-PLSD	2.713%	4/13/33	330	302
4.5,6	Pepper Residential Securities Trust Class A1U Series 21A, 1M USD LIBOR + 0.880%	1.311%	1/16/60	109	109
4.5,6	Pepper Residential Securities Trust No. 22 Class A1U Series 22A, 1M USD LIBOR + 1.000%	1.449%	6/20/60	57	57
4.5,6	Pepper Residential Securities Trust No. 23 Class A1U Series 23A, 1M USD LIBOR + 0.950%	1.418%	8/18/60	50	50
4.5,6	PHEAA Student Loan Trust Class A Series 2016-2A, 1M USD LIBOR + 0.950%	1.407%	11/25/65	264	267
4.5,6	RESIMAC Bastille Trust Class A1 Series 2018-1NCA, 1M USD LIBOR + 0.850%	1.139%	12/5/59	165	164
4.5,6	RESIMAC MBS Trust Class A1A Series 2018-2A, 1M USD LIBOR + 0.850%	1.171%	4/10/50	24	24
4.5,6	RESIMAC Premier Class A1 Series 2018-1A, 1M USD LIBOR + 0.800%	1.121%	4/Class A1U Series 23A, 1M USD LIBOR +		

		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4	UBS Commercial Mortgage Trust Class A4 Series 2017-C7	3.679%	12/15/50	150	152
4	UBS Commercial Mortgage Trust Class ASB Series 2019-C16	3.460%	4/15/52	167	167
4.5	UBS-BAMLL Trust Class A Series 2012-WRM	3.663%	6/10/30	606	603
4	UBS-Barclays Commercial Mortgage Trust Class A4 Series 2013-C6	3.244%	4/10/46	150	150
4	UBS-Barclays Commercial Mortgage Trust Class AS Series 2013-C6	3.469%	4/10/46	50	50
4	Verizon Master Trust Class A Series 2021-1	0.500%	5/20/27	1,540	1,466
4	Verizon Master Trust Class A Series 2021-2	0.990%	4/20/28	530	504
4	Verizon Master Trust Class B Series 2021-1	0.690%	5/20/27	730	692
4	Verizon Master Trust Class B Series 2021-2	1.280%	4/20/28	570	542
4	Verizon Master Trust Class C Series 2021-1	0.890%	5/20/27	390	370
4	Verizon Owner Trust Class B Series 2020-B	0.680%	2/20/25	630	610
4.6	WaMu Mortgage Pass-Through Certificates Trust Class 1A7 Series 2003-AR9	2.514%	9/25/33	6	6
4.6	WaMu Mortgage Pass-Through Certificates Trust Class A Series 2002-AR18	2.572%	1/25/33	4	4
4.6	WaMu Mortgage Pass-Through Certificates Trust Class A7 Series 2003-AR7	2.371%	8/25/33	4	4
4	Wells Fargo Commercial Mortgage Trust Class A3 Series 2015-C30	3.411%	9/15/58	825	820
4	Wells Fargo Commercial Mortgage Trust Class A3 Series 2016-BNK1	2.652%	8/15/49	320	310
4.6	Wells Fargo Commercial Mortgage Trust Class A4 Series 2013-LC12	4.218%	7/15/46	277	280
4	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C27	3.190%	2/15/48	472	466
4	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C29	3.637%	6/15/48	1,085	1,088
4	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-C30	3.664%	9/15/58	550	553
4	Wells Fargo Commercial Mortgage Trust Class A4 Series 2015-LC22	3.839%	9/15/58	929	939
4	Wells Fargo Commercial Mortgage Trust Class A4 Series 2016-C37	3.525%	12/15/49	170	170
4	Wells Fargo Commercial Mortgage Trust Class A4 Series 2017-C39	3.157%	9/15/50	120	119
4	Wells Fargo Commercial Mortgage Trust Class A4 Series 2017-C40	3.581%	10/15/50	75	76
4	Wells Fargo Commercial Mortgage Trust Class A4 Series 2017-RC1	3.631%	1/15/60	75	76
4	Wells Fargo Commercial Mortgage Trust Class A4 Series 2018-C46	4.152%	8/15/51	90	94
4	Wells Fargo Commercial Mortgage Trust Class A5 Series 2014-LC16	3.817%	8/15/50	1,120	1,125
4	Wells Fargo Commercial Mortgage Trust Class A5 Series 2014-LC18	3.405%	12/15/47	470	468
4	Wells Fargo Commercial Mortgage Trust Class A5 Series 2018-C44	4.212%	5/15/51	320	334
4.6	Wells Fargo Commercial Mortgage Trust Class AS Series 2013-LC12	4.306%	7/15/46		

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4	Wells Fargo Commercial Mortgage Trust Class B Series 2014-LC16	4.322%	8/15/50	150	137
4	Wells Fargo Commercial Mortgage Trust Class C Series 2014-LC16	4.458%	8/15/50	220	126
4,6	Wells Fargo Commercial Mortgage Trust Class C Series 2015-LC22	4.557%	9/15/58	315	308
4,6	Wells Fargo Commercial Mortgage Trust Class C Series 2018-C43	4.514%	3/15/51	80	78
4,6	Wells Fargo Mortgage Backed Securities Trust Class 2A1 Series 2006-AR14	2.598%	10/25/36	58	56
4,5,6	WFLD Mortgage Trust Class A Series 2014-MONT	3.755%	8/10/31	875	872
4,6	WFRBS Commercial Mortgage Trust Class A4				

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4	World Omni Auto Receivables Trust Class B Series 2021-B	1.040%	6/15/27	140	134
4	World Omni Auto Receivables Trust Class B Series 2021-C	0.840%	9/15/27	140	131
4	World Omni Auto Receivables Trust Class B Series 2021-D	1.520%	11/15/27	410	392
4	World Omni Auto Receivables Trust Class C Series 2020-C	1.390%	5/17/27	100	97
4	World Omni Auto Receivables Trust Class C Series 2021-B	1.290%	12/15/27	130	124
4	World Omni Auto Receivables Trust Class C				

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	Discovery Communications LLC	3.450%	3/15/25	175	174
	Discovery Communications LLC	3.950%	6/15/25	210	211
	Discovery Communications LLC	4.900%	3/11/26	2,170	2,253
5	DISH DBS Corp.	5.250%	12/1/26	70	67
	Expedia Group Inc.	3.600%	12/15/23	160	161
	Expedia Group Inc.	4.500%	8/15/24	200	205
5	Expedia Group Inc.	6.250%	5/1/25	69	74
	Expedia Group Inc.	5.000%	2/15/26	300	314
	Fox Corp.	4.030%	1/25/24	1,685	1,720
	Fox Corp.	3.050%	4/7/25	2,013	2,013
5	Frontier Communications Holdings LLC	5.875%	10/15/27	35	35
5	Frontier Communications Holdings LLC	5.000%	5/1/28	175	168
8	Global Switch Holdings Ltd.	4.375%	12/13/22	600	799
	Interpublic Group of Cos. Inc.	4.200%	4/15/24	154	157
	Level 3 Financing Inc.	5.250%	3/15/26	50	50
5	Level 3 Financing Inc.	4.625%	9/15/27	50	47
5	Level 3 Financing Inc.	4.250%	7/1/28	20	18
5	Level 3 Financing Inc.	3.625%	1/15/29	80	70
5	Magallanes Inc.	3.428%	3/15/24	2,800	2,815
5	Magallanes Inc.	3.638%	3/15/25	2,160	2,170
5	Magallanes Inc.	3.755%	3/15/27	7,209	7,199
	Netflix Inc.	5.875%	2/15/25	45	48
5	Netflix Inc.	3.625%	6/15/25	455	457
	Netflix Inc.	4.375%	11/15/26	210	218
	Netflix Inc.	4.875%	4/15/28	290	303
	Netflix Inc.	5.875%	11/15/28	10	11
5	Nexstar Media Inc.	5.625%	7/15/27	120	121
5	Nexstar Media Inc.	4.750%	11/1/28	100	97
5	NTT Finance Corp.	0.583%	3/1/24	1,390	1,331
5	NTT Finance Corp.	1.162%	4/3/26	2,510	2,317
	Omnicom Group Inc. / Omnicom Capital Inc.	3.600%	4/15/26	635	644
	Ooredoo International Finance Ltd.	3.250%	2/21/23	510	513
	Paramount Global Inc.	3.500%	1/15/25	136	137
	Paramount Global Inc.	4.750%	5/15/25	4,553	4,735
	Paramount Global Inc.	4.000%	1/15/26	260	265
	Rogers Communications Inc.	3.000%	3/15/23	70	70
5	Rogers Communications Inc.	3.200%	3/15/27	570	561
5	Sirius XM Radio Inc.	3.125%	9/1/26	35	33
5	Sirius XM Radio Inc.	5.000%	8/1/27	20	20
5	Sirius XM Radio Inc.	4.000%	7/15/28	25	24
5	Sky Ltd.	3.125%	11/26/22	300	302
5	Sky Ltd.	3.750%	9/16/24	1,580	1,607
7	Sky Ltd.	2.500%	9/15/26	645	754
	Sprint Corp.	7.125%	6/15/24	364	391
	Sprint Corp.	7.625%	3/1/26	110	124
	Time Warner Entertainment Co. LP	8.375%	3/15/23	270	285
	T-Mobile USA Inc.	3.500%	4/15/25	8,355	8,406
	T-Mobile USA Inc.	1.500%	2/15/26	1,730	1,613
	T-Mobile USA Inc.	2.250%	2/15/26	305	287
5	T-Mobile USA Inc.	2.250%	2/15/26	145	137
	VeriSign Inc.	5.250%	4/1/25	830	870
9	Verizon Communications Inc.	3.500%	2/17/23	170	129
	Verizon Communications Inc.	0.850%	11/20/25	1,220	1,130
	Verizon Communications Inc.	1.450%	3/20/26	3,465	3,258
	Verizon Communications Inc.	2.625%	8/15/26	570	558
	Verizon Communications Inc.	4.125%	3/16/27	430	447
	Verizon Communications Inc.	2.100%	3/22/28	1,280	1,195

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
6.9	Verizon Communications Inc., 3M Australian Bank Bill Rate + 1.220%	1.265%	2/17/23	1,030	774
5	Videotron Ltd.	5.125%	4/15/27	55	56
	Vodafone Group plc	3.750%	1/16/24	5,270	5,384
	Vodafone Group plc	4.125%	5/30/25	710	732
	Walt Disney Co.	1.750%	8/30/24	205	201
	Walt Disney Co.	3.350%	3/24/25	2,030	2,058
	Walt Disney Co.	1.750%	1/13/26	785	752
	Walt Disney Co.	3.375%	11/15/26	1,300	1,317
5	Zayo Group Holdings Inc.	4.000%	3/1/27	190	175
5	Zayo Group Holdings Inc.	6.125%	3/1/28	23	21
					118,351
Consumer Discretionary (5.6%)					
5	1011778 BC ULC / New Red Finance Inc.	5.750%	4/15/25	20	21
5	1011778 BC ULC / New Red Finance Inc.	3.875%	1/15/28	101	96
5	1011778 BC ULC / New Red Finance Inc.	4.375%	1/15/28	59	57
5	American Builders & Contractors Supply Co. Inc.	4.000%	1/15/28	190	183
	American Honda Finance Corp.	2.200%	6/27/22	80	80
	American Honda Finance Corp.	1.950%	5/10/23	1,450	1,444
	American Honda Finance Corp.	0.875%	7/7/23	1,300	1,279
	American Honda Finance Corp.	3.625%	10/10/23	2,290	2,325
	American Honda Finance Corp.	3.550%	1/12/24	9	9
	American Honda Finance Corp.	2.900%	2/16/24	100	100
	American Honda Finance Corp.	2.400%	6/27/24	1,500	1,490
	American Honda Finance Corp.	0.550%	7/12/24	3,035	2,890
	American Honda Finance Corp.	0.750%	8/9/24	495	472
	American Honda Finance Corp.	2.150%	9/10/24	1,000	985
7	American Honda Finance Corp.	1.950%	10/18/24	425	482
	American Honda Finance Corp.	1.200%	7/8/25	1,458	1,372
	Asbury Automotive Group Inc.	4.500%	3/1/28	225	217
	Asbury Automotive Group Inc.	4.750%	3/1/30	20	19
	AutoZone Inc.	2.875%	1/15/23	75	75
	AutoZone Inc.	3.625%	4/15/25	1,550	1,570
	AutoZone Inc.	3.750%	6/1/27	500	513
5	BMW US Capital LLC	0.800%	4/1/24	250	240
5	BMW US Capital LLC	1.250%	8/12/26	500	461
	BorgWarner Inc.	3.375%	3/15/25	200	201
	BorgWarner Inc.	2.650%	7/1/27	500	484
5	Boyd Gaming Corp.	8.625%	6/1/25	96	101
	Brunswick Corp.	0.850%	8/18/24	750	709
5	Caesars Entertainment Inc.	6.250%	7/1/25	80	83
5	Caesars Resort Collection LLC / CRC Finco Inc.	5.750%	7/1/25	20	20
5	Carnival Corp.	4.000%	8/1/28	110	103
5	Cedar Fair LP / Canada's Wonderland Co. / Magnum Management Corp. / Millennium OP	5.500%	5/1/25	350	360
5	Churchill Downs Inc.	5.500%	4/1/27	200	202
5	Churchill Downs Inc.	4.750%	1/15/28	90	87
5	Clarios Global LP	6.750%	5/15/25	72	75
5	Clarios Global LP / Clarios US Finance Co.	6.250%	5/15/26	46	47
5	Daimler Finance North America LLC	1.750%	3/10/23	175	174
5	Daimler Finance North America LLC	3.650%	2/22/24	1,000	1,011
5	Daimler Finance North America LLC	0.750%	3/1/24	3,715	3,567
5	Daimler Finance North America LLC	2.700%	6/14/24	821	814
5	Daimler Finance North America LLC	1.450%	3/2/26	2,000	1,862
	DR Horton Inc.	2.600%	10/15/25	1,200	1,167
	DR Horton Inc.	1.300%	10/15/26	720	656
	eBay Inc.	1.400%	5/10/26	500	465
5	ERAC USA Finance LLC	2.700%	11/1/23	1,740	1,738

Coupon	Maturity Date	Face Amount (\$000)	Market
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Coupon

		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
8	BAT Capital Corp.	2.125%	8/15/25	295	372
	BAT Capital Corp.	3.215%	9/6/26	2,316	2,248
	BAT Capital Corp.	4.700%	4/2/27	600	615
5	BAT International Finance plc	3.950%	6/15/25	2,180	2,174
	BAT International Finance plc	1.668%	3/25/26	3,140	2,886
8	BAT International Finance plc	4.000%	9/4/26	100	133
	Bunge Ltd. Finance Corp. Co.	1.630%	8/17/25	220	208
	Campbell Soup Co.	3.650%	3/15/23	372	376
	Campbell Soup Co.	3.950%	3/15/25	420	428
7	CK Hutchison Europe Finance 18 Ltd.	1.250%	4/13/25	440	486
5	Coca-Cola Europacific Partners plc	0.500%	5/5/23	500	489
	Conagra Brands Inc.	0.500%	8/11/23	250	243
	Conagra Brands Inc.	4.300%	5/1/24	498	512
	Conagra Brands Inc.	4.600%	11/1/25	267	277
	Constellation Brands Inc.	3.200%	2/15/23	190	191
	Constellation Brands Inc.	4.250%	5/1/23	2,390	2,435
	Constellation Brands Inc.	4.750%	11/15/24	913	950
	Constellation Brands Inc.	4.400%	11/15/25	869	899
	Constellation Brands Inc.	4.750%	12/1/25	215	225
	Constellation Brands Inc.	3.700%	12/6/26	200	202
	Dollar General Corp.	3.250%	4/15/23	2,950	2,972
	General Mills Inc.	3.700%	10/17/23	681	692
5	GSK Consumer Healthcare Capital UK plc	3.125%	3/24/25	4,650	4,637
5	GSK Consumer Healthcare Capital US LLC	3.375%	3/24/27	1,941	1,942
	J M Smucker Co.	3.500%	3/15/25	1,401	1,420
5	JDE Peet's NV	1.375%	1/15/27	910	818
	Kellogg Co.	2.650%	12/1/23	905	907
	Keurig Dr Pepper Inc.	4.057%	5/25/23	1,713	1,743
	Keurig Dr Pepper Inc.	3.130%	12/15/23	680	685
	Keurig Dr Pepper Inc.	0.750%	3/15/24	1,100	1,063
	Keurig Dr Pepper Inc.	4.417%	5/25/25	1,100	1,133
	Kraft Heinz Foods Co.	3.000%	6/1/26	600	591
	Kraft Heinz Foods Co.	3.875%	5/15/27	735	746
	Kroger Co.	2.800%	8/1/22	1,390	1,395
	Kroger Co.	3.850%	8/1/23	600	609
	Kroger Co.	4.000%	2/1/24	302	308
	Kroger Co.	3.500%	2/1/26	470	475
5	Lamb Weston Holdings Inc.	4.875%	5/15/28	75	75
7	Louis Dreyfus Co. Finance BV	2.375%	11/27/25	300	333
	McCormick & Co. Inc.	3.150%	8/15/24	100	100
	Mead Johnson Nutrition Co.	4.125%	11/15/25	100	102
	Molson Coors Beverage Co.	3.000%	7/15/26	500	493
5	Mondelez International Holdings Netherlands BV	2.250%	9/19/24	900	885

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Reynolds American Inc.	4.450%	6/12/25	4,721	4,820
Target Corp.	1.950%	1/15/27	1,875	1,814
Tyson Foods Inc.	3.900%	9/28/23	1,000	1,015
Tyson Foods Inc.	3.950%	8/15/24	932	950
Tyson Foods Inc.	4.000%	3/1/26	865	885
⁵ Viterra Finance BV	2.000%	4/21/26	250	231
				73,987
Energy (7.3%)				
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor Inc.	2.061%	12/15/26	800	762
BP Capital Markets America Inc.	2.750%	5/10/23	1,870	1,880
BP Capital Markets America Inc.	3.790%	2/6/24	1,820	1,852
BP Capital Markets America Inc.	3.194%	4/6/25	1,655	1,666
BP Capital Markets America Inc.	3.796%	9/21/25	1,500	1,544
BP Capital Markets America Inc.	3.410%	2/11/26	1,080	1,093
BP Capital Markets America Inc.	3.119%	5/4/26	2,000	1,993
BP Capital Markets America Inc.	3.017%	1/16/27	1,085	1,080
BP Capital Markets plc	3.814%	2/10/24	1,181	1,205
BP Capital Markets plc	3.535%	11/4/24	1,061	1,078
BP Capital Markets plc	3.506%	3/17/25	355	361

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
MPLX LP	3.375%	3/15/23	475	479
MPLX LP	4.875%	12/1/24	920	953
MPLX LP	4.875%	6/1/25	430	446
MPLX LP	1.750%	3/1/26	2,665	2,501
Newfield Exploration Co.	5.375%	1/1/26	1,011	1,072
Nustar Logistics LP	5.750%	10/1/25	140	143
Occidental Petroleum Corp.	5.500%	12/1/25	90	95
ONEOK Inc.	2.750%	9/1/24	1,085	1,072
ONEOK Inc.	2.200%	9/15/25	735	703
ONEOK Inc.	5.850%	1/15/26	656	706
ONEOK Partners LP	3.375%	10/1/22	345	346
ONEOK Partners LP	5.000%	9/15/23	825	845
ONEOK Partners LP	4.900%	3/15/25	320	330
Ovintiv Exploration Inc.	5.625%	7/1/24	808	849
Pertamina Persero PT	4.875%	5/3/22	1,129	1,132
Pertamina Persero PT	4.300%	5/20/23	1,688	1,713
Pertamina Persero PT	1.400%	2/9/26	567	525
Petroleos Mexicanos	4.625%	9/21/23	1	1
Petronas Capital Ltd.	7.875%	5/22/22	315	317
5 Petronas Capital Ltd.	3.500%	4/21/30	268	273
Phillips 66	3.700%	4/6/23	775	785
Phillips 66	0.900%	2/15/24	815	789
Phillips 66	3.850%	4/9/25	675	688
Phillips 66	1.300%	2/15/26	700	654
Phillips 66 Partners LP	3.605%	2/15/25	665	671
Pioneer Natural Resources Co.	0.550%	5/15/23	500	489
Pioneer Natural Resources Co.	1.125%	1/15/26	1,290	1,197
Plains All American Pipeline LP / PAA Finance Corp.	3.850%	10/15/23	585	590
Plains All American Pipeline LP / PAA Finance Corp.	3.600%	11/1/24	850	852
Plains All American Pipeline LP / PAA Finance Corp.	4.650%	10/15/25	2,385	2,452
Plains All American Pipeline LP / PAA Finance Corp.	4.500%	12/15/26	1,000	1,027
5 SA Global Sukuk Ltd.	0.946%	6/17/24	1,040	995
SA Global Sukuk Ltd.	0.946%	6/17/24	285	273
Sabine Pass Liquefaction LLC	5.625%	4/15/23	4,007	4,102
Sabine Pass Liquefaction LLC	5.750%	5/15/24	1,885	1,974
Sabine Pass Liquefaction LLC	5.625%	3/1/25	2,495	2,638
Sabine Pass Liquefaction LLC	5.875%	6/30/26	2,181	2,360
Saudi Arabian Oil Co.	2.875%	4/16/24	400	399
Schlumberger Finance Canada Ltd.	1.400%	9/17/25	755	716
Shell International Finance BV	3.250%	5/11/25	1,807	1,825
Shell International Finance BV	2.875%	5/10/26	1,000	1,002
Sinopec Group Overseas Development 2012 Ltd.	3.900%	5/17/22	277	277
5 Sinopec Group Overseas Development 2013 Ltd.	4.375%	10/17/23	800	819
Sinopec Group Overseas Development 2013 Ltd.	4.375%	10/17/23	1,140	1,168
5 Sinopec Group Overseas Development 2015 Ltd.	3.250%	4/28/25	879	881
Sinopec Group Overseas Development 2017 Ltd.	2.500%	9/13/22	1,332	1,332
10 Southern Gas Corridor CJSC	6.875%	3/24/26	400	438
Spectra Energy Partners LP	4.750%	3/15/24	340	350

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
State Oil Co. of the Azerbaijan Republic	4.750%	3/13/23	225	225
Suncor Energy Inc.	2.800%	5/15/23	960	962
Suncor Energy Inc.	3.100%	5/15/25	2,360	2,350
Suvidhaa Infoserve Ltd.	3.900%	7/15/26	392	395
Targa Resources Partners LP / Targa Resources Partners Finance Corp.	6.500%	7/15/27	50	53
TotalEnergies Capital International SA	2.434%	1/10/25	1,798	1,778
TransCanada PipeLines Ltd.	2.500%	8/1/22	280	281
TransCanada PipeLines Ltd.	3.750%	10/16/23	880	893
TransCanada PipeLines Ltd.	1.000%	10/12/24	3,500	3,328
TransCanada PipeLines Ltd.	4.875%	1/15/26	875	919
Valero Energy Corp.	2.850%	4/15/25	755	746
Valero Energy Corp.	3.400%	9/15/26	455	453
Western Midstream Operating LP	4.550%	2/1/30	180	180
Williams Cos. Inc.	3.350%	8/15/22	270	270
Williams Cos. Inc.	3.700%	1/15/23	915	921
Williams Cos. Inc.	4.500%	11/15/23	2,567	2,622
Williams Cos. Inc.	4.300%	3/4/24	400	409
Williams Cos. Inc.	4.550%	6/24/24	2,770	2,847
Williams Cos. Inc.	4.000%	9/15/25	345	350
				163,495
Financials (28.2%)				
⁵ ABN AMRO Bank NV	1.542%	6/16/27	1,170	1,072
ABN AMRO Bank NV	4.400%	3/27/28	800	804
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.300%	1/23/23	250	251
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.125%	7/3/23	1,575	1,583
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.500%	9/15/23	1,795	1,810
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.150%	10/29/23	4,100	3,925
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.875%	1/16/24	525	532
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.150%	2/15/24	1,425	1,402
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.875%	8/14/24	1,680	1,635
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.650%	10/29/24	4,700	4,440
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.750%	10/29/24	2,600	2,453
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.500%	1/15/25	430	422
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.500%	7/15/25	770	817
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.450%	10/1/25	1,205	1,209
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.750%	1/30/26	1,654	1,520
AerCap Ireland Capital DAC / AerCap Global				

		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
6.9	Banco Santander SA, 3M Australian Bank Bill				
	Rate + 1.650%	2.013%	1/19/23	600	452
	Bank of America Corp.	4.125%	1/22/24	1,813	1,861
	Bank of America Corp.	3.550%	3/5/24	3,663	3,688
	Bank of America Corp.	4.000%	4/1/24	300	308
	Bank of America Corp.	0.523%	6/14/24	700	680
	Bank of America Corp.	3.864%	7/23/24	1,200	1,214
	Bank of America Corp.	4.200%	8/26/24	520	533
	Bank of America Corp.	0.810%	10/24/24	2,030	1,963
	Bank of America Corp.	4.000%	1/22/25	2,729	2,780
	Bank of America Corp.	1.843%	2/4/25	3,430	3,356
	Bank of America Corp.	3.458%	3/15/25	300	302
	Bank of America Corp.	3.950%	4/21/25	2,565	2,612
	Bank of America Corp.	0.976%	4/22/25	2,615	2,506
	Bank of America Corp.	3.875%	8/1/25	150	154
	Bank of America Corp.	0.981%	9/25/25	1,700	1,613
	Bank of America Corp.	3.093%	10/1/25	2,071	2,064
	Bank of America Corp.	2.456%	10/22/25	750	737
	Bank of America Corp.	3.366%	1/23/26	978	978
	Bank of America Corp.	2.015%	2/13/26	1,474	1,419
	Bank of America Corp.	4.450%	3/3/26	1,531	1,584
	Bank of America Corp.	3.384%	4/2/26	3,400	3,395
	Bank of America Corp.	1.319%	6/19/26	2,695	2,524
	Bank of America Corp.	1.197%	10/24/26	1,440	1,333
	Bank of America Corp.	1.658%	3/11/27	1,485	1,387
	Bank of America Corp.	3.559%	4/23/27	871	874
	Bank of America Corp.	1.734%	7/22/27	4,275	3,974
	Bank of America Corp.	2.551%	2/4/28	1,670	1,597
	Bank of Montreal	3.300%	2/5/24	4,415	4,477
	Bank of Montreal	0.625%	7/9/24	1,275	1,213
	Bank of Montreal	1.250%	9/15/26	800	735
	Bank of Montreal	0.949%	1/22/27	725	665
	Bank of Montreal	4.338%	10/5/28	2,748	2,792
	Bank of New York Mellon Corp.	3.000%	2/24/25	639	643
	Bank of New York Mellon Corp.	1.600%	4/24/25	1,233	1,191
	Bank of Nova Scotia	3.400%	2/11/24	249	252
	Bank of Nova Scotia	0.700%	4/15/24	495	475
	Bank of Nova Scotia	0.650%	7/31/24	740	703
	Bank of Nova Scotia	1.450%	1/10/25	1,300	1,249
	Bank of Nova Scotia	2.200%	2/3/25	2,300	2,246
	Bank of Nova Scotia	1.300%	6/11/25	1,470	1,388
	Bank of Nova Scotia	4.500%	12/16/25	1,470	1,521
	Bank of Nova Scotia	1.050%	3/2/26	1,355	1,246
	Bank of Nova Scotia	1.350%	6/24/26	1,625	1,509
	Bank of Nova Scotia	1.300%	9/15/26	500	460
5	Bank of Nova Scotia	1.188%	10/13/26	810	756
	Bank of Nova Scotia	1.950%	2/2/27	800	756
5	Banque Federative du Credit Mutuel SA	0.650%	2/27/24	1,628	1,559
5	Banque Federative du Credit Mutuel SA	1.604%	10/4/26	655	605
8	Barclays plc	3.125%	1/17/24	425	561
	Barclays plc	4.375%	9/11/24	1,280	1,299
	Barclays plc	1.007%	12/10/24	1,780	1,709
	Barclays plc	3.650%	3/16/25	1,487	1,492
	Barclays plc	3.932%	5/7/25	1,965	1,980
	Barclays plc	4.375%	1/12/26	1,696	1,734
	Barclays plc	2.852%	5/7/26	2,940	2,858
	Barclays plc	5.200%	5/12/26	1,700	1,774
	Barclays plc	2.279%	11/24/27	2,000	1,860

		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
5	Blackstone Mortgage Trust Inc.	3.750%	1/15/27	95	88
7	Blackstone Property Partners Europe Holdings Sarl	1.400%	7/6/22	775	857
7	Blackstone Property Partners Europe Holdings Sarl	0.500%	9/12/23	820	901
7	Blackstone Property Partners Europe Holdings Sarl	2.200%	7/24/25	150	167
5	BNP Paribas SA	2.819%	11/19/25	787	769
5	BNP Paribas SA	2.219%	6/9/26	800	760
5	BNP Paribas SA	1.323%	1/13/27	1,129	1,028
5	BPCE SA	5.700%	10/22/23	900	931
5	BPCE SA	2.375%	1/14/25	1,000	965
5	BPCE SA	1.000%	1/20/26	930	852
5	BPCE SA	2.045%	10/19/27	1,100	1,014
6,9	BPCE SA, 3M Australian Bank Bill Rate + 1.100%	1.175%	4/26/23	660	497
	Brown & Brown Inc.	4.200%	9/15/24	1,120	1,150
	Canadian Imperial Bank of Commerce	3.100%	4/2/24	1,378	1,384
	Canadian Imperial Bank of Commerce	3.300%	4/7/25	1,600	1,597
	Canadian Imperial Bank of Commerce	0.950%	10/23/25	570	526
	Canadian Imperial Bank of Commerce	1.250%	6/22/26	2,160	1,986
	Canadian Imperial Bank of Commerce	3.450%	4/7/27	1,400	1,397
	Capital One Bank USA NA	2.280%	1/28/26	1,535	1,490
	Capital One Financial Corp.	3.500%	6/15/23	40	40
	Capital One Financial Corp.	3.900%	1/29/24	609	619
	Capital One Financial Corp.	3.750%	4/24/24	500	507
	Capital One Financial Corp.	3.300%	10/30/24	500	503
	Capital One Financial Corp.	1.343%	12/6/24	600	582
	Capital One Financial Corp.	4.200%	10/29/25	730	748
	Capital One Financial Corp.	2.636%	3/3/26	2,100	2,056
	Capital One Financial Corp.	1.878%	11/2/27	1,500	1,389
	Charles Schwab Corp.	3.625%	4/1/25	1,330	1,353
	Charles Schwab Corp.	3.850%	5/21/25	1,565	1,605
	Charles Schwab Corp.	0.900%	3/11/26	885	819
	Charles Schwab Corp.	1.150%	5/13/26	850	792
	Charles Schwab Corp.	2.450%	3/3/27	1,170	1,136
	Chubb INA Holdings Inc.	3.350%	5/15/24	2,769	2,810
7	Chubb INA Holdings Inc.	0.300%	12/15/24	685	744
	Chubb INA Holdings Inc.	3.150%	3/15/25	148	150
	Chubb INA Holdings Inc.	3.350%	5/3/26	1,718	1,743
7	Cia de Seguros Fidelidade SA	4.250%	9/4/31	100	112
	Citigroup Inc.	3.500%	5/15/23	500	507
	Citigroup Inc.	1.678%	5/15/24	1,345	1,333
	Citigroup Inc.	4.044%	6/1/24	2,250	2,279
	Citigroup Inc.	3.750%	6/16/24	200	203
	Citigroup Inc.	0.776%	10/30/24	880	850
	Citigroup Inc.	3.875%	3/26/25	795	805
	Citigroup Inc.	3.352%	4/24/25	1,250	1,253
	Citigroup Inc.	3.300%	4/27/25	395	398
	Citigroup Inc.	0.981%	5/1/25	855	816
	Citigroup Inc.	4.400%	6/10/25	887	913
	Citigroup Inc.	5.500%	9/13/25	60	64
	Citigroup Inc.	1.281%	11/3/25	600	571
	Citigroup Inc.	2.014%	1/25/26	800	770
	Citigroup Inc.	4.600%	3/9/26	1,234	1,281
	Citigroup Inc.	3.106%	4/8/26	2,735	2,712
	Citigroup Inc.	3.400%	5/1/26	500	504
	Citigroup Inc.	3.200%	10/21/26	1,626	1,614

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Citigroup Inc.	1.122%	1/28/27	1,200	1,103
	Citigroup Inc.	1.462%	6/9/27	1,960	1,805
	Citigroup Inc.	3.070%	2/24/28	1,000	976
	CNO Financial Group Inc.	5.250%	5/30/25	750	783
5	CNO Global Funding	1.750%	10/7/26	600	554
6,9	Commonwealth Bank of Australia, 3M Australian Bank Bill Rate + 1.800%	1.945%	9/10/30	600	451
5	Cooperatieve Rabobank UA	3.875%	9/26/23	1,245	1,266
5					

		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
5	Fidelity & Guaranty Life Holdings Inc.	5.500%	5/1/25	715	749
	Fidelity National Financial Inc.	5.500%	9/1/22	80	81
	Fifth Third Bancorp	3.650%	1/25/24	900	912
	First American Financial Corp.	4.300%	2/1/23	120	122
	First American Financial Corp.	4.600%	11/15/24	210	216
	First-Citizens Bank & Trust Co.	3.929%	6/19/24	250	252
	First-Citizens Bank & Trust Co.	2.969%	9/27/25	515	510

5

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Marsh & McLennan Cos. Inc.	3.300%	3/14/23	172	174
	Marsh & McLennan Cos. Inc.	4.050%	10/15/23	387	393
	Marsh & McLennan Cos. Inc.	3.500%	6/3/24	50	51
	Marsh & McLennan Cos. Inc.	3.500%	3/10/25	882	894
5	MassMutual Global Funding II	2.750%	6/22/24	2,200	2,192
5	Metropolitan Life Global Funding I	0.400%	1/7/24	660	634
5	Metropolitan Life Global Funding I	3.600%	1/11/24	255	259
	Mitsubishi UFJ Financial Group Inc.	3.761%	7/26/23	2,631	2,672
	Mitsubishi UFJ Financial Group Inc.	2.527%	9/13/23	200	200
	Mitsubishi UFJ Financial Group Inc.	3.407%	3/7/24	1,575	1,590
	Mitsubishi UFJ Financial Group Inc.	2.801%	7/18/24	660	656
	Mitsubishi UFJ Financial Group Inc.	0.848%	9/15/24	2,515	2,436
	Mitsubishi UFJ Financial Group Inc.	2.193%	2/25/25	1,125	1,089
	Mitsubishi UFJ Financial Group Inc.	3.777%	3/2/25	2,100	2,136
	Mitsubishi UFJ Financial Group Inc.	1.412%	7/17/25	1,630	1,527
	Mitsubishi UFJ Financial Group Inc.	0.953%	7/19/25	2,065	1,960
	Mitsubishi UFJ Financial Group Inc.	0.962%	10/11/25	900	849
	Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	255	248
	Mitsubishi UFJ Financial Group Inc.	1.538%	7/20/27	2,185	2,008
	Mitsubishi UFJ Financial Group Inc.	1.640%	10/13/27	800	735
	Mitsubishi UFJ Financial Group Inc.	2.341%	1/19/28	1,300	1,228
6,9	Mitsubishi UFJ Financial Group Inc., 3M Australian Bank Bill Rate + 1.250%	1.482%	10/1/24	400	302
5	Mizuho Bank Ltd.	3.750%	4/16/24	240	244
5	Mizuho Bank Ltd.	3.600%	9/25/24	400	406
	Mizuho Financial Group Inc.	2.721%	7/16/23	800	801

		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
5	Nationwide Building Society	4.363%	8/1/24	950	965
5	Nationwide Building Society	1.000%	8/28/25	800	739
5	Nationwide Building Society	1.500%	10/13/26	900	830
7	Nationwide Building Society	2.000%	7/25/29	1,485	1,653
	Natwest Group plc	3.875%	9/12/23	510	515
	Natwest Group plc	2.359%	5/22/24	320	317
	Natwest Group plc	4.519%	6/25/24	905	919
	Natwest Group plc	4.269%	3/22/25	2,553	2,584
7	Natwest Group plc	1.750%	3/2/26	400	445
	Natwest Group plc	4.800%	4/5/26	900	931
	Natwest Group plc	1.642%	6/14/27	700	640
	Natwest Group plc	3.754%	11/1/29	1,180	1,170
8	Natwest Group plc	2.105%	11/28/31	200	244
8	NIBC Bank NV	3.125%	11/15/23	300	396

		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
5	UBS AG	0.700%	8/9/24	650	616
5	UBS AG	1.250%	6/1/26	800	736
5	UBS Group AG	1.008%	7/30/24	1,285	1,251
7	UBS Group AG	1.500%	11/30/24	295	331
5	UBS Group AG	4.125%	9/24/25	257	262
5	UBS Group AG	4.125%	4/15/26	250	255
5	UBS Group AG	1.364%	1/30/27	925	852
5	UBS Group AG	1.494%	8/10/27	1,100	1,002
	US Bancorp	3.600%	9/11/24	490	498
	US Bancorp	1.450%	5/12/25	800	766
	US Bank NA	2.050%	1/21/25	1,250	1,223
13,14	Washington Mutual Bank / Debt not acquired by JPMorgan	6.875%	6/15/11	517	"
	Wells Fargo & Co.	3.750%	1/24/24	2,775	2,826
	Wells Fargo & Co.	1.654%	6/2/24	1,680	1,660
9	Wells Fargo & Co.	4.750%	8/27/24	1,000	771
	Wells Fargo & Co.	3.300%	9/9/24	534	540
	Wells Fargo & Co.	3.000%	2/19/25	3,050	3,050
	Wells Fargo & Co.	0.805%	5/19/25	840	802
	Wells Fargo & Co.	3.550%	9/29/25	2,558	2,593
	Wells Fargo & Co.	2.406%	10/30/25	3,310	3,244
	Wells Fargo & Co.	2.164%	2/11/26	1,790	1,732
	Wells Fargo & Co.	2.188%	4/30/26	4,070	3,929
	Wells Fargo & Co.	4.100%	6/3/26	2,390	2,451
	Wells Fargo & Co.	3.000%	10/23/26	2,140	2,111
7	Wells Fargo & Co.	1.375%	10/26/26	710	779
	Wells Fargo & Co.	3.196%	6/17/27	300	296
	Wells Fargo & Co.	3.526%	3/24/28	975	974
8	Wells Fargo Bank NA	5.250%	8/1/23	1,000	1,359
5	Westpac Banking Corp.	1.552%	9/30/26	220	209
9	Westpac Banking Corp.	4.800%	6/14/28	200	153

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
7	American Medical Systems Europe BV	0.750%	3/8/25	758	829
	AmerisourceBergen Corp.	0.737%	3/15/23	970	956
	Amgen Inc.	1.900%	2/21/25	500	486
	Amgen Inc.	3.125%	5/1/25	550	554
	Anthem Inc.	3.500%	8/15/24	350	355
	Anthem Inc.	2.375%	1/15/25	545	538
	Anthem Inc.	1.500%	3/15/26	1,205	1,136
	Astrazeneca Finance LLC	1.200%	5/28/26	2,220	2,068
	AstraZeneca plc	3.375%	11/16/25	2,000	2,030
5	Bausch Health Cos. Inc.	6.125%	4/15/25	321	324
5	Bausch Health Cos. Inc.	5.500%	11/1/25	60	60
5	Bausch Health Cos. Inc.	7.000%	1/15/28	30	27
	Baxalta Inc.	4.000%	6/23/25	200	204
5	Baxter International Inc.	1.322%	11/29/24	3,000	2,864
5	Baxter International Inc.	1.915%	2/1/27	4,085	3,820
5	Bayer US Finance II LLC	3.875%	12/15/23	4,990	5,053
5					

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
HCA Inc.	5.000%	3/15/24	2,729	2,829
HCA Inc.	5.375%	2/1/25	155	162
HCA Inc.	5.250%	4/15/25	1,700	1,788

		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
⁵	Aramark Services Inc.	6.375%	5/1/25	315	324
⁵	Aramark Services Inc.	5.000%	2/1/28	30	29
⁹	Aurizon Network Pty Ltd.	4.000%	6/21/24	600	455
⁹	Australia Pacific Airports Melbourne Pty Ltd.	4.000%	9/15/22	430	324
	Block Financial LLC	5.250%	10/1/25	373	392
	Boeing Co.	2.700%	5/1/22	460	460
	Boeing Co.	1.167%	2/4/23	200	198

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	L3Harris Technologies Inc.	3.850%	12/15/26	780	794
	Lennox International Inc.	1.350%	8/1/25	230	216
	Lockheed Martin Corp.	2.900%	3/1/25	120	121
5	Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.	6.500%	6/20/27	4,850	5,050
	Misc Capital Two Labuan Ltd.	3.625%	4/6/25	1,450	1,449
	Misc Capital Two Labuan Ltd.	3.750%	4/6/27	205	204
6.9	New Terminal Financing Co. Pty Ltd., 3M Australian Bank Bill Rate + 1.450%	1.516%	7/12/24	250	186
	Norfolk Southern Corp.	3.650%	8/1/25	270	274
	Norfolk Southern Corp.	2.900%	6/15/26	520	514
	Northrop Grumman Corp.	2.930%	1/15/25	2,112	2,110
	Otis Worldwide Corp.	2.056%	4/5/25	3,410	3,322
9	Pacific National Finance Pty Ltd.	5.250%	5/19/25	1,120	858
5	Penske Truck Leasing Co. LP / PTL Finance Corp.	4.250%	1/17/23	120	122
5	Penske Truck Leasing Co. LP / PTL Finance Corp.	2.700%	3/14/23	340	341
5	Penske Truck Leasing Co. LP / PTL Finance Corp.	4.125%	8/1/23	140	142
5	Penske Truck Leasing Co. LP / PTL Finance Corp.	3.450%	7/1/24	1,920	1,929
5	Penske Truck Leasing Co. LP / PTL Finance Corp.	1.200%	11/15/25	1,360	1,250
9	QPH Finance Co. Pty Ltd.	3.750%	6/7/23	160	121
	Quanta Services Inc.	0.950%	10/1/24	350	332
	Raytheon Technologies Corp.	3.650%	8/16/23	308	312
	Raytheon Technologies Corp.	3.200%	3/15/24	3,995	4,039
	Raytheon Technologies Corp.	3.950%	8/16/25	1,120	1,156
	Raytheon Technologies Corp.	3.500%	3/15/27	1,149	1,166
	Republic Services Inc.	2.500%	8/15/24	40	40
	Republic Services Inc.	3.200%	3/15/25	385	385
	Republic Services Inc.	0.875%	11/15/25	500	458
	Republic Services Inc.	2.900%	7/1/26	140	138
5	Rolls-Royce plc	3.625%	10/14/25	90	88
5	Rolls-Royce plc	5.750%	10/15/27	350	359
	Ryder System Inc.	3.650%	3/18/24	2,105	2,129
	Ryder System Inc.	1.750%	9/1/26	710	662
	Ryder System Inc.	2.850%	3/1/27	590	573
5	Siemens Financieringsmaatschappij NV	0.650%	3/11/24	2,215	2,131
5	Siemens Financieringsmaatschappij NV	1.200%	3/11/26	1,250	1,161
	Southwest Airlines Co.	2.750%	11/16/22	1,000	1,003
	Southwest Airlines Co.	4.750%	5/4/23	2,700	2,761
	Southwest Airlines Co.	5.250%	5/4/25	1,265	1,328
	Southwest Airlines Co.	3.000%	11/15/26	200	196
	Stanley Black & Decker Inc.	3.400%	3/1/26	630	637
	Teledyne Technologies Inc.	1.600%	4/1/26	1,950	1,819
5	TransDigm Inc.	8.000%	12/15/25	475	495
5	TransDigm Inc.	6.250%	3/15/26	190	196
	TransDigm Inc.	5.500%	11/15/27	150	149
	Tyco Electronics Group SA	3.450%	8/1/24	725	732
	Tyco Electronics Group SA	3.700%	2/15/26	720	734
	Tyco Electronics Group SA	3.125%	8/15/27	700	698
4	UAL Series 2007-1 PassThrough Trust	6.636%	1/2/24	285	288
	Union Pacific Corp.	3.500%	6/8/23	225	228
	Union Pacific Corp.	3.646%	2/15/24	400	406
	Union Pacific Corp.	3.150%	3/1/24	1,440	1,454
	Union Pacific Corp.	3.250%	1/15/25	50	50
	Union Pacific Corp.	3.250%	8/15/25	470	473

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
	2.750%	3/1/26	300	298
	3.000%	4/15/27	210	211
4	4.875%	7/15/27	259	254
	4.375%	4/15/26	300	295
5	3.875%	11/15/27	222	220
4,14	7.346%	9/20/23	1	1
5				

		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
5	Graphic Packaging International LLC	3.500%	3/1/29	63	58
5	Hudbay Minerals Inc.	4.500%	4/1/26	75	73
5	Indonesia Asahan Aluminium Persero PT	4.750%	5/15/25	788	805
5	INEOS Quattro Finance 2 plc	3.375%	1/15/26	50	46
5	Ingevity Corp.	3.875%	11/1/28	70	63
5	International Flavors & Fragrances Inc.	0.697%	9/15/22	570	568
	LYB International Finance BV	4.000%	7/15/23	683	694
	LYB International Finance III LLC	1.250%	10/1/25	1,609	1,490
	LyondellBasell Industries NV	5.750%	4/15/24	715	746
	Martin Marietta Materials Inc.	0.650%	7/15/23	500	488
	Mosaic Co.	4.250%	11/15/23	635	649
	Nucor Corp.	2.000%	6/1/25	831	805
	Nutrien Ltd.	1.900%	5/13/23	1,491	1,481
	Nutrien Ltd.	3.000%	4/1/25	1,065	1,059
	Packaging Corp. of America	3.650%	9/15/24	11	11
5	Pactiv Evergreen Group Issuer Inc/Pactiv Evergreen Group Issuer LLC	4.000%	10/15/27	170	158
	PPG Industries Inc.	1.200%	3/15/26	955	884
	RPM International Inc.	3.750%	3/15/27	380	386
	Steel Dynamics Inc.	2.800%	12/15/24	445	440
	Steel Dynamics Inc.	2.400%	6/15/25	330	320
	WRKCo Inc.	3.000%	9/15/24	1,235	1,229
	WRKCo Inc.	3.750%	3/15/25	270	274
					45,696
	Real Estate (3.9%)				
8	Akelius Residential Property AB	2.375%	8/15/25	800	1,037
	Alexandria Real Estate Equities Inc.	3.450%	4/30/25	1,829	1,842
	American Campus Communities Operating Partnership LP	3.750%	4/15/23	200	202
	American Tower Corp.	3.000%	6/15/23	1,824	1,831
	American Tower Corp.	0.600%	1/15/24	3,760	3,608
	American Tower Corp.	3.375%	5/15/24	930	933
	American Tower Corp.	2.950%	1/15/25	1,586	1,570
	American Tower Corp.	2.400%	3/15/25	1,718	1,674
	American Tower Corp.	4.000%	6/1/25	1,060	1,077
	American Tower Corp.	1.600%	4/15/26	2,020	1,875
	American Tower Corp.	1.450%	9/15/26	990	906
	American Tower Corp.	3.375%	10/15/26	740	733
7	American Tower Corp.	0.450%	1/15/27	563	583
	American Tower Corp.	2.750%	1/15/27	838	804
7	American Tower Corp.	0.400%	2/15/27	256	264
	American Tower Corp.	3.550%	7/15/27	320	318
7	Aroundtown SA	0.625%	7/9/25	1,300	1,384
7	Aroundtown SA	3.375%	12/31/99	100	108
	AvalonBay Communities Inc.	2.850%	3/15/23	400	401
	AvalonBay Communities Inc.	2.950%	5/11/26	600	596
	AvalonBay Communities Inc.	2.900%	10/15/26	200	197
	Boston Properties LP	3.125%	9/1/23	1,300	1,308
	Boston Properties LP	3.800%	2/1/24	150	152
	Boston Properties LP	3.200%	1/15/25	380	380
	Boston Properties LP	2.750%	10/1/26	302	294
	Brandywine Operating Partnership LP	3.950%	2/15/23	390	393
	Brandywine Operating Partnership LP	4.100%	10/1/24	390	394
	Brixmor Operating Partnership LP	3.650%	6/15/24	2,035	2,050
	Brixmor Operating Partnership LP	3.850%	2/1/25	1,041	1,052
	Camden Property Trust	4.250%	1/15/24	1,518	1,543
	Camden Property Trust	3.500%	9/15/24	180	181
	Corporate Office Properties LP	2.250%	3/15/26	1,913	1,826

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
5	CTR Partnership LP / CareTrust Capital Corp.	3.875%	6/30/28	88	83
	CubeSmart LP	4.000%	11/15/25	240	244
7	Digital Dutch Finco BV	0.625%	7/15/25	420	449
	Duke Realty LP	3.250%	6/30/26	430	428
	Equinix Inc.	1.450%	5/15/26	290	267
	Equinix Inc.	2.900%	11/18/26	480	466
	ERP Operating LP	3.000%	4/15/23	1,430	1,439
	ERP Operating LP	3.375%	6/1/25	600	607
	ERP Operating LP	2.850%	11/1/26	246	242
7	Fastighets AB Balder	1.875%	3/14/25	300	333
	Federal Realty Investment Trust	2.750%	6/1/23	500	499
	Federal Realty Investment Trust	3.950%	1/15/24	724	733
5	HAT Holdings I LLC / HAT Holdings II LLC	3.375%	6/15/26	125	119
	Healthcare Realty Trust Inc.	3.875%	5/1/25	200	203
	Healthpeak Properties Inc.	3.400%	2/1/25	114	115
	Healthpeak Properties Inc.	1.350%	2/1/27	1,300	1,190
7	Heimstaden Bostad AB	1.125%	1/21/26	500	535
	Highwoods Realty LP	3.625%	1/15/23	170	171
	Host Hotels & Resorts LP	4.000%	6/15/25	366	370
	IIP Operating Partnership LP	5.500%	5/25/26	900	900
	Kilroy Realty LP	3.450%	12/15/24	669	671
	Kilroy Realty LP	4.375%	10/1/25	190	195
	Kimco Realty Corp.	3.500%	4/15/23	410	413
	Kimco Realty Corp.	3.125%	6/1/23	657	660
	Kimco Realty Corp.	4.450%	1/15/24	340	343
	Kimco Realty Corp.	2.700%	3/1/24	885	877
	Kimco Realty Corp.	3.300%	2/1/25	1,470	1,467
	Kimco Realty Corp.	2.800%	10/1/26	210	204
7	Kojamo OYJ	1.500%	6/19/24	150	166
7	Logicor Financing Sarl	0.750%	7/15/24	200	218
7	Logicor Financing Sarl	2.250%	5/13/25	145	162
	MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer Inc.	5.625%	5/1/24	386	398
5	MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer Inc.	4.625%	6/15/25	161	163
	MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer Inc.	4.500%	9/1/26	33	33
	Mid-America Apartments LP	4.300%	10/15/23	135	137
	Mid-America Apartments LP	3.750%	6/15/24	260	263
	Mid-America Apartments LP	4.000%	11/15/25	300	306
	Mid-America Apartments LP	1.100%	9/15/26	770	702
	National Retail Properties Inc.	3.900%	6/15/24	805	818
	National Retail Properties Inc.	4.000%	11/15/25	615	629
	Office Properties Income Trust	2.650%	6/15/26	400	367
	Omega Healthcare Investors Inc.	4.375%	8/1/23	75	76
	Omega Healthcare Investors Inc.	4.950%	4/1/24	527	539
	Omega Healthcare Investors Inc.	4.500%	1/15/25	101	103
	Omega Healthcare Investors Inc.	5.250%	1/15/26	970	1,006
5	Ontario Teachers' Cadillac Fairview Properties Trust	3.875%	3/20/27	200	205

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
	1.500%	11/9/26	575	540
	4.600%	2/6/24	1,305	1,340
	3.875%	7/15/24	235	239
	3.875%	4/15/25	745	758
	4.625%	11/1/25	2,275	2,380
	0.750%	3/15/26	330	298
	4.875%	6/1/26	3,080	3,250
	4.125%	10/15/26	1,396	1,441
8	1.875%	1/14/27	182	229
8	1.125%	7/13/27	400	483
	3.750%	6/15/24	40	41
7	5.125%	8/15/26	1,220	1,248

		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
5	Clarivate Science Holdings Corp.	3.875%	7/1/28	125	119
5	CommScope Inc.	6.000%	3/1/26	75	76
5	CommScope Inc.	4.750%	9/1/29	65	60
	Dell International LLC / EMC Corp.	5.450%	6/15/23	220	227
	Dell International LLC / EMC Corp.	4.000%	7/15/24	845	863
	Dell International LLC / EMC Corp.	5.850%	7/15/25	2,060	2,203
	Dell International LLC / EMC Corp.	6.020%	6/15/26	5,720	6,206
	Dell International LLC / EMC Corp.	4.900%	10/1/26	560	588
7	DXC Technology Co.	1.750%	1/15/26	285	314
	DXC Technology Co.	1.800%	9/15/26	1,800	1,652
5	Entegris Inc.	4.375%	4/15/28	60	58
5	Entegris Inc.	3.625%	5/1/29	65	61
	Equifax Inc.	2.600%	12/1/24	2,401	2,375
	Equifax Inc.	2.600%	12/15/25	1,200	1,167
	Fidelity National Information Services Inc.	0.600%	3/1/24	940	900
	Fidelity National Information Services Inc.	1.150%	3/1/26	570	524
	Fiserv Inc.	3.800%	10/1/23	585	594
	Fiserv Inc.	2.750%	7/1/24	5,290	5,261
	Fiserv Inc.	3.200%	7/1/26	1,480	1,476
	Global Payments Inc.	1.500%	11/15/24	990	947
	Global Payments Inc.	1.200%	3/1/26	1,892	1,745
	Global Payments Inc.	2.150%	1/15/27	2,340	2,199
	Hewlett Packard Enterprise Co.	4.400%	10/15/22	1,150	1,162
	Hewlett Packard Enterprise Co.	4.900%	10/15/25	650	680
	HP Inc.	2.200%	6/17/25	2,670	2,574
	HP Inc.	1.450%	6/17/26	2,600	2,397
	Intel Corp.	3.750%	3/25/27	150	155
	International Business Machines Corp.	3.625%	2/12/24	1,350	1,376
	International Business Machines Corp.	3.000%	5/15/24	957	963
	International Business Machines Corp.	3.300%	5/15/26	3,320	3,355
	Juniper Networks Inc.	1.200%	12/10/25	1,660	1,546
	Marvell Technology Inc.	4.200%	6/22/23	750	762
	Microsoft Corp.	2.400%	8/8/26	290	288
5	Nielsen Finance LLC / Nielsen Finance Co.	5.625%	10/1/28	20	20
5	NXP BV / NXP Funding LLC	4.625%	6/1/23	700	710
5	NXP BV / NXP Funding LLC	4.875%	3/1/24	2,360	2,427
5	NXP BV / NXP Funding LLC	5.350%	3/1/26	520	550
	Oracle Corp.	2.625%	2/15/23	1,559	1,562
	Oracle Corp.	3.625%	7/15/23	150	152
	Oracle Corp.	2.400%	9/15/23	3,140	3,127
	Oracle Corp.	3.400%	7/8/24	1,035	1,043
	Oracle Corp.	2.950%	11/15/24	1,395	1,387
	Oracle Corp.	2.500%	4/1/25	3,813	3,724
	Oracle Corp.	2.950%	5/15/25	400	395
	Oracle Corp.	1.650%	3/25/26	3,391	3,157
	Oracle Corp.	2.650%	7/15/26	2,702	2,598
	Oracle Corp.	2.800%	4/1/27	871	835
5	Qorvo Inc.	1.750%	12/15/24	440	420
	QUALCOMM Inc.	3.250%	5/20/27	950	964
	Roper Technologies Inc.	3.800%	12/15/26	240	246
5	S&P Global Inc.	2.450%	3/1/27	1,860	1,810
5	Sabre GBLB Inc.	7.375%	9/1/25	103	108
	Skyworks Solutions Inc.	0.900%	6/1/23	340	332
	Skyworks Solutions Inc.	1.800%	6/1/26	7,875	7,336
5	SS&C Technologies Inc.	5.500%	9/30/27	120	121
	Verisk Analytics Inc.	4.000%	6/15/25	1,380	1,410
	Visa Inc.	3.150%	12/14/25	600	607
	VMware Inc.	0.600%	8/15/23	1,000	972

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
VMware Inc.	4.500%	5/15/25	4,554	4,693	
VMware Inc.	1.400%	8/15/26	2,460	2,261	
Western Digital Corp.	4.750%	2/15/26	375	382	
Workday Inc.	3.500%	4/1/27	870	872	
				105,792	
Utilities (3.7%)					
	3.100%	12/1/26	410	411	
6.9	AGI Finance Pty Ltd., 3M Australian Bank Bill Rate + 1.000%	1.068%	1/8/26	140	104
	Ameren Corp.	2.500%	9/15/24	1,060	1,044
	Ameren Corp.	3.650%	2/15/26	260	263
	Ameren Corp.	1.950%	3/15/27	520	488
	Ameren Illinois Co.	3.250%	3/1/25	340	342
	American Electric Power Co. Inc.	2.031%	3/15/24	780	766
	American Electric Power Co. Inc.	1.000%	11/1/25	325	301
	Atmos Energy Corp.	0.625%	3/9/23	1,190	1,175
6.9	Australian Gas Networks Ltd., 3M Australian Bank Bill Rate + 0.400%	0.632%	7/1/24	500	368
	Baltimore Gas and Electric Co.	3.350%	7/1/23	110	111
	Berkshire Hathaway Energy Co.	4.050%	4/15/25	590	608
	Black Hills Corp.	1.037%	8/23/24	1,000	955
7	Cadent Finance plc	0.625%	9/22/24	430	472
5	Calpine Corp.	4.500%	2/15/28	220	215
	CenterPoint Energy Inc.	2.500%	9/1/24	380	375
	CenterPoint Energy Inc.	1.450%	6/1/26	1,360	1,264
	CenterPoint Energy Resources Corp.	0.700%	3/2/23	960	946
	Consolidated Edison Inc.	0.650%	12/1/23	1,340	1,305
9	DBNGP Finance Co. Pty Ltd.	4.225%	5/28/25	240	182
	Dominion Energy Inc.	3.300%	3/15/25	1,540	1,548
	Dominion Energy Inc.	1.450%	4/15/26	1,768	1,649
6	Dominion Energy Inc., 3M USD LIBOR + 0.530%	1.356%	9/15/23	1,100	1,097
	DTE Electric Co.	3.375%	3/1/25	10	10
	DTE Energy Co.	2.250%	11/1/22	1,295	1,297
	DTE Energy Co.	1.050%	6/1/25	1,125	1,053
	Duke Energy Carolinas NC Storm Funding LLC	1.679%	7/1/31	270	256
	Duke Energy Corp.	3.750%	4/15/24	250	254
	Duke Energy Corp.	0.900%	9/15/25	1,435	1,330
	Duke Energy Ohio Inc.	3.800%	9/1/23	380	384
	Duke Energy Progress LLC	3.250%	8/15/25	300	303
8	E.ON International Finance BV	5.625%	12/6/23	100	138
5	East Ohio Gas Co.	1.300%	6/15/25	285	269
	Eastern Energy Gas Holdings LLC	3.550%	11/1/23	300	303
	Eastern Energy Gas Holdings LLC	2.500%	11/15/24	170	168
	Eastern Energy Gas Holdings LLC	3.600%	12/15/24	574	578
5	Electricite de France SA	4.500%	9/21/28	200	204
	Emera US Finance LP	0.833%	6/15/24	200	189
5	Enel Finance International NV	1.375%	7/12/26	1,500	1,379
7	Energias de Portugal SA	2.375%	11/27/23	600	680
7	Energias de Portugal SA	2.875%	6/1/26	300	351
5	Engie SA	2.875%	10/10/22	275	276
	Entergy Arkansas LLC	3.050%	6/1/23	220	220
	Entergy Arkansas LLC	3.700%	6/1/24	320	327
	Entergy Arkansas LLC	3.500%	4/1/26	690	699
	Entergy Corp.	4.000%	7/15/22	1,260	1,263
	Entergy Corp.	0.900%	9/15/25	1,025	943
	Entergy Corp.	2.950%	9/1/26	2,670	2,629
	Entergy Louisiana LLC	4.050%	9/1/23	360	366

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	0.620%	11/17/23	1,045	1,014	
	0.950%	10/1/24	540	516	
	2.400%	10/1/26	1,200	1,162	
6.9	ETSA Utilities Finance Pty Ltd., 3M Australian Bank Bill Rate + 1.040%	1.195%	12/13/23	200	151
	Evergy Inc.	2.450%	9/15/24	1,500	1,472
	Evergy Kansas Central Inc.	2.550%	7/1/26	477	467
	Eversource Energy	0.800%	8/15/25	405	373
	Eversource Energy	2.900%	3/1/27	1,435	1,407
	Exelon Corp.	3.950%	6/15/25	715	731
5	Exelon Corp.	2.750%	3/15/27	1,063	1,035
	FirstEnergy Corp.	2.050%	3/1/25	165	158
	FirstEnergy Corp.	1.600%	1/15/26	240	225
	FirstEnergy Corp.	4.400%	7/15/27	115	116
	Georgia Power Co.	2.200%	9/15/24	820	805
	ITC Holdings Corp.	2.700%	11/15/22	750	752
	ITC Holdings Corp.	3.250%	6/30/26	300	298
	Korea Midland Power Co. Ltd	2.375%	7/22/22	304	304
	MidAmerican Energy Co.	3.700%	9/15/23	130	132
	National Fuel Gas Co.	5.500%	1/15/26	295	311
7	National Grid Electricity Transmission plc	0.190%	1/20/25	393	425
	National Rural Utilities Cooperative Finance Corp.	2.950%	2/7/24	25	25
	National Rural Utilities Cooperative Finance Corp.	1.875%	2/7/25	710	688
	NextEra Energy Capital Holdings Inc.	0.650%	3/1/23	2,790	2,751
	NextEra Energy Capital Holdings Inc.	1.875%	1/15/27	570	535
5	NextEra Energy Operating Partners LP	3.875%	10/15/26	45	44
5	NextEra Energy Operating Partners LP	4.500%	9/15/27	230	229
5	NRG Energy Inc.	2.000%	12/2/25	628	591
	NRG Energy Inc.	6.625%	1/15/27	47	48
	NSTAR Electric Co.	3.250%	11/15/25	290	288
	NSTAR Electric Co.	3.200%	5/15/27	990	993
	NTPC Ltd.	4.375%	11/26/24	200	204
	Oncor Electric Delivery Co. LLC	2.750%	6/1/24	1,425	1,423
	Oncor Electric Delivery Co. LLC	2.950%	4/1/25	390	390
	Oncor Electric Delivery Co. LLC	0.550%	10/1/25	310	285

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Southern California Edison Co.	1.200%	2/1/26	200	185
Southern California Gas Co.	2.600%	6/15/26	480	470
Southern California Gas Co.	2.950%	4/15/27	575	567
Southern Co. Gas Capital Corp.	2.450%	10/1/23	155	154
Southern Co. Gas Capital Corp.	3.250%	6/15/26	100	99
Southern Power Co.	0.900%	1/15/26	300	275
Southwestern Electric Power Co.	1.650%	3/15/26	1,030	970
Southwestern Public Service Co.	3.300%	6/15/24	1,410	1,412
State Grid Overseas Investment 2014 Ltd.	4.125%	5/7/24	250	256

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Korea Hydro & Nuclear Power Co. Ltd.	3.000%	9/19/22	200	201
	Korea National Oil Corp.	0.875%	10/5/25	600	552
	KSA Sukuk Ltd.	2.894%	4/20/22	3,323	3,324
7	MFB Magyar Fejlesztési Bank Zrt	1.375%	6/24/25	541	594
	Perusahaan Penerbit SBSN Indonesia III	3.300%	11/21/22	200	202
	Province of Nova Scotia	8.250%	7/30/22	315	321
	Republic of Chile	3.125%	1/21/26	460	463
7	Republic of Chile	0.100%	1/26/27	570	590
	Republic of Chile	2.750%	1/31/27	474	464
7	Republic of Chile	0.555%	1/21/29	256	262
	Republic of Chile	2.550%	7/27/33	431	393
	Republic of Colombia	2.625%	3/15/23	2,809	2,794
	Republic of Colombia	4.000%	2/26/24	2,712	2,715
	Republic of Colombia	4.500%	1/28/26	625	625
	Republic of Croatia	5.500%	4/4/23	1,988	2,052
	Republic of Guatemala	5.750%	6/6/22	1,100	1,106

	Coupon	Shares	Market Value (\$000)	
Temporary Cash Investments (2.3%)				
Money Market Fund (2.3%)				
¹⁸ Vanguard Market Liquidity Fund (Cost \$51,100)	0.312%	511,041	51,099	
	Counterparty	Expiration Date	Exercise Rate	Notional Amount on Underlying Swap (\$000)
Options Purchased (0.0%)				
Over-the-Counter Swaptions (0.0%)				

	Counterparty	Expiration Date	Exercise Rate	Notional Amount on Underlying Swap (\$000)	Market Value (\$000)
2-Year Interest Rate Swap, Pays 3M USD LIBOR Quarterly, Receives 0.630% Semiannually	MSCS	2/3/23	0.630%	19,119	5
					19
Total Options Purchased (Cost \$337)					19
Total Investments (98.0%) (Cost \$2,273,922)					2,187,333
Other Assets and Liabilities, Net (2.0%)					44,163
Net Assets (100%)					2,231,496

- 1 Securities with a value of \$529,000 have been segregated as initial margin for open centrally cleared swap contracts.
- 2 Securities with a value of \$1,728,000 have been segregated as initial margin for open futures contracts.
- 3 Securities with a value of \$46,000 have been segregated as collateral for open forward currency contracts and over-the-counter swap contracts.

Derivative Financial Instruments Outstanding as of Period End

Options Written

	Counterparty	Expiration Date	Exercise Rate	Notional Amount on Underlying Swap (\$000)	Market Value (\$000)
Over-the-Counter Swaptions					
Call Swaptions					
5-Year CDX-NA-IG-S35-V1, Credit Protection Purchased, Pays 1.000% Quarterly	JPMC	4/20/22	0.725%	6,675	(54)
Put Swaptions					
5-Year CDX-NA-IG-S35-V1, Credit Protection Sold, Receives 1.000% Quarterly	JPMC	4/20/22	0.725%	6,675	"
Total Options Written (Premiums Received \$42)					(54)

JPMC,,JPMorgan Chase Bank, N.A.

Futures Contracts

	Expiration	Number of Long (Short) Contracts	Notional Amount	Value and Unrealized Appreciation (Depreciation) (\$000)
Long Futures Contracts				
5-Year U.S. Treasury Note	June 2022	1,700	194,969	(3,292)
10-Year U.S. Treasury Note	June 2022	84	10,322	(105)
Euro-Schatz	June 2022	3	368	"
				(3,397)

Short Futures Contracts

2-Year U.S. Treasury Note	June 2022	(261)	(55,312)	296
5-Year Government of Canada Bond	June 2022	(6)	(563)	14
AUD 10-Year Treasury Bond	June 2022	(8)	(759)	25
AUD 3-Year Treasury Bond	June 2022	(31)	(2,549)	34
Euro-Bobl	June 2022	(161)	(22,951)	664
Euro-Bund	June 2022	(4)	(702)	32
Long Gilt	June 2022	(23)	(3,663)	58
Long U.S. Treasury Bond	June 2022	(2)	(300)	9



A. Security Valuation: Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Bonds and temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. Structured debt securities, including mortgages and asset-backed securities, are valued using the latest bid prices or using valuations based on a matrix system that considers such factors as issuer, tranche, nominal or option-adjusted spreads, weighted average coupon, weighted average maturity, credit enhancements, and collateral, as furnished by independent pricing services. Equity securities are valued at the latest quoted sales prices or official closing prices taken from the primary market in which each security trades; such securities not traded on the valuation date are valued at the mean of the latest quoted bid and asked prices. 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 portfolios' pricing time but after the close of the securities' primary markets, are valued at their fair values calculated according to procedures adopted by the board of trustees.

B. Foreign Currency: Securities and other assets and liabilities denominated in foreign currencies are translated into U.S. dollars using exchange rates obtained from an independent third party as of the portfolios' pricing time on the valuation date. Realized gains (losses) and unrealized appreciation (depreciation) on investment securities include the effects of changes in exchange rates since the securities were purchased, combined with the effects of changes in security prices. Fluctuations in the value of other assets and liabilities resulting from changes in exchange rates are recorded as unrealized foreign currency gains (losses) until the assets or liabilities are settled in cash, at which time they are recorded as realized foreign currency gains (losses).

C. 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 clearing house 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 portfolios' 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. Fluctuations in the value of the contracts are recorded as an asset (liability).

D. Forward Currency Contracts: The portfolio enters into forward currency contracts to protect the value of securities and related receivables and payables against changes in future foreign exchange rates. The portfolios' risks in using these contracts include movement in the values of the foreign currencies relative to the U.S. dollar and the ability of the counterparties to fulfill their obligations under the contracts. The portfolio mitigates its counterparty risk by entering into forward currency contracts only with a diverse group of prequalified counterparties, monitoring their financial strength, entering into master netting arrangements with its counterparties, and requiring its counterparties to transfer collateral as security for their performance. In the absence of a default, the collateral pledged or received by the portfolio cannot be repledged, resold, or rehypothecated. The master netting arrangements provide that, in the event of a counterparty's default (including bankruptcy), the portfolio may terminate the forward currency contracts, determine the net amount owed by either party in accordance with its master netting arrangements, and sell or retain any collateral held up to the net amount owed to the portfolio under the master netting arrangements. The forward currency contracts contain provisions whereby a counterparty may

direct borrowing, an assignment, or a participation. Floating rate loan interests involve various risks including risk of loss in case of default, insolvency, or the bankruptcy of the borrower and are generally subject to restrictions on transfer with limited opportunities to sell them in secondary markets. The portfolio may also invest in loan commitments, which are contractual obligations for a future funding. The portfolio may earn a commitment fee on any unfunded portion of these commitments which is amortized to interest income over the commitment period. Both the funded portion of a floating rate loan interest as well as its unfunded commitment, if any, is reflected on the Schedule of Investments.

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

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

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

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

